

The distr Package

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Description Object orientated implementation of distributions and some additional functionality

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URL <http://www.uni-bayreuth.de/departments/math/org/mathe7/DISTR/>

R topics documented:

(INTRO.DISTR)	3
AbscontDistribution-class	4
Beta-class	6
BetaParameter-class	8
Binom-class	9
BinomParameter-class	10
Cauchy-class	11
CauchyParameter-class	13
Chisq-class	14
ChisqParameter-class	15
Contsimulation-class	16
Data-methods	19
Data.c-methods	19
Data.id-methods	19
Dataclass-class	20
Dirac-class	21
DiracParameter-class	22
DiscreteDistribution-class	23
Distribution-class	25

EuclideanSpace-class	26
Evaluation-class	27
Exp-class	29
ExpParameter-class	30
FParameter-class	31
Fd-class	32
GammaParameter-class	33
Gammad-class	35
Geom-class	36
GeomParameter-class	37
Hyper-class	38
HyperParameter-class	40
Lnorm-class	41
LnormParameter-class	42
Logis-class	43
LogisParameter-class	45
Math-methods	46
Max-methods	46
Min-methods	47
Naturals-class	47
Nbinom-class	48
NbinomParameter-class	50
Norm-class	51
NormParameter-class	52
OptionalParameter-class	53
Parameter-class	54
Pois-class	55
PoisParameter-class	56
Reals-class	57
RtoDPQ	58
RtoDPQ.d	59
Simulation-class	60
TParameter-class	62
Td-class	63
UniNormParameter-class	64
Unif-class	65
UnifParameter-class	66
UnivariateDistribution-class	67
Weibull-class	69
WeibullParameter-class	70
call.ev-methods	71
cload	72
d-methods	72
df-methods	73
df1-methods	73
df2-methods	74
dimension-methods	74
distribution-methods	74
distribution.c-methods	75
distribution.id-methods	75
distroptions	75
estimator-methods	76

evaluate-methods	77
filename-methods	77
img-methods	77
ind-methods	78
k-methods	78
lambda-methods	78
liesIn-methods	79
location-methods	79
m-methods	80
mean-methods	80
meanlog-methods	81
n-methods	81
name-methods	81
ncp-methods	82
operators-methods	82
p-methods	84
param-methods	85
plot-methods	85
print-methods	85
prob-methods	86
q-methods	86
r-methods	87
rSpace-class	87
rate-methods	88
result-methods	88
runs-methods	88
samplesize-methods	89
savedata-methods	89
scale-methods	90
sd-methods	91
sdlog-methods	91
seed-methods	92
shape-methods	92
shape1-methods	93
shape2-methods	93
simplifyr-methods	94
simulate-methods	94
size-methods	95
standardMethods	95
summary-methods	96
support-methods	96
vectororNULL-class	97

(INTRO.DISTR)

DISTR

Description

“**distr**” is a package for R from version 1.8.1 onwards that is distributed under GPL license 2.0. Its own current version is 1.5. It requires package **setRNG** by Paul Gilbert, <pgilbert@bank-banque-canada.ca>, to be installed from

<http://cran.r-project.org/mirrors.html>

The aim of this package is to provide a conceptual treatment of random variables (r.v.’s) by means of S4 classes. A mother class `Distribution` is introduced with slots for a parameter and — most important— for the four constitutive methods `r`, `d`, `p`, and `q` for simulation respectively for evaluation of density / c.d.f. and quantile function of the corresponding distribution. All distributions of the **base** package for which corresponding `r`-, `d`-, `p`-, and `q`-functions exist (like normal, Poisson, etc.) are implemented as subclasses of either `AbscontDistribution` or `DiscreteDistribution`, which themselves are again subclasses of `Distribution`.

This approach seems very appealing to us from a conceptual viewpoint:

Just pass an object of some derived distribution class to a generic function as argument and let the dispatching mechanism decide what to do on run-time.

As an example, we may automatically generate new objects of these classes with corresponding `r`, `d`, `p`, and `q`-slots for the laws of r.v.’s under standard mathematical univariate transformations and under convolution of independent r.v.’s. For `Distribution` objects `X` and `Y` expressions like `3*X+sin(exp(-Y/4+3))` have their natural interpretation as corresponding image distributions.

Additionally, we also provide classes for a standardized treatment of simulations (also under contaminations) and evaluations of statistical procedures on such simulations. A somewhat longer and more detailed manual can be obtained under

<http://www.uni-bayreuth.de/departments/math/org/mathe7/DISTR/>

Usage

```
library("distr")
```

`AbscontDistribution-class`

Class "AbscontDistribution"

Description

The `AbscontDistribution-class` is the mother-class of the classes `Beta`, `Cauchy`, `Chisq`, `Exp`, `F`, `Gammad`, `Lnorm`, `Logis`, `Norm`, `T`, `Unif` and `Weibull`. Further absolutely continuous distributions can be defined either by declaration of own random number generator, density, cumulative distribution and quantile functions, or as result of a convolution of two absolutely continuous distributions or by application of a mathematical operator to an absolutely continuous distribution. An additional way is, to specify only the random number generator. The function `RtoDPQ` then approximates the three remaining slots `d`, `p` and `q` by random sampling.

Objects from the Class

Objects can be created by calls of the form `new("AbscontDistribution", r, d, p, q)`. The result of this call is an absolutely continuous distribution.

Slots

img: Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param: Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of an absolutely continuous distribution"

r: Object of class "function": generates random numbers

d: Object of class "function": density function

p: Object of class "function": cumulative distribution function

q: Object of class "function": quantile function

Extends

Class "UnivariateDistribution", directly.
 Class "Distribution", by class "UnivariateDistribution".

Methods

initialize signature(.Object = "AbscontDistribution"): initialize method

Math signature(x = "AbscontDistribution"): application of a mathematical function, e.g. sin or exp (does not work with log!), to this absolutely continuous distribution

- signature(e1 = "AbscontDistribution"): application of '-' to this absolutely continuous distribution
- * signature(e1 = "AbscontDistribution", e2 = "numeric"): multiplication of this absolutely continuous distribution by an object of class 'numeric'
- / signature(e1 = "AbscontDistribution", e2 = "numeric"): division of this absolutely continuous distribution by an object of class 'numeric'
- + signature(e1 = "AbscontDistribution", e2 = "numeric"): addition of this absolutely continuous distribution to an object of class 'numeric'
- signature(e1 = "AbscontDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this absolutely continuous distribution
- * signature(e1 = "numeric", e2 = "AbscontDistribution"): multiplication of this absolutely continuous distribution by an object of class 'numeric'
- + signature(e1 = "numeric", e2 = "AbscontDistribution"): addition of this absolutely continuous distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "AbscontDistribution"): subtraction of this absolutely continuous distribution from an object of class 'numeric'
- + signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): Convolution of two absolutely continuous distributions. The slots p, d and q are approximated by grids.
- signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): Convolution of two absolutely continuous distributions. The slots p, d and q are approximated by grids.

plot signature(object = "AbscontDistribution"): plots density, cumulative distribution and quantile function

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See Also

[Parameter-class](#) [UnivariateDistribution-class](#) [Beta-class](#) [Cauchy-class](#)
[Chisq-class](#) [Exp-class](#) [Fd-class](#) [Gammad-class](#) [Lnorm-class](#) [Logis-class](#) [Norm-](#)
[class](#) [Td-class](#) [Unif-class](#) [Weibull-class](#) [DiscreteDistribution-class](#) [Reals-](#)
[class](#) [RtoDPQ](#)

Examples

```
N = Norm() # N is a normal distribution with mean=0 and sd=1.
E = Exp() # E is an exponential distribution with rate=1.
A1 = E+1 # a new absolutely continuous distributions with exact slots d, p, q
A2 = A1*3 # a new absolutely continuous distributions with exact slots d, p, q
A3 = N*0.9 + E*0.1 # a new absolutely continuous distribution with approximated slots d,
r(A3)(1) # one random number generated from this distribution, e.g. -0.7150937
d(A3)(0) # The (approximated) density for x=0 is 0.4379882.
p(A3)(0) # The (approximated) probability that x <= 0 is 0.4562021.
q(A3)(.1) # The (approximated) 10 percent quantile is 0.1.
```

Beta-class

Class "Beta"

Description

The Beta distribution with parameters $\text{shape1} = a$ and $\text{shape2} = b$ has density

$$f(x) = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} x^a (1-x)^b$$

for $a > 0$, $b > 0$ and $0 \leq x \leq 1$ where the boundary values at $x = 0$ or $x = 1$ are defined as by continuity (as limits).

C.f. [rbeta](#)

Objects from the Class

Objects can be created by calls of the form `Beta(shape1, shape2)`. This object is a beta distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "BetaParameter": the parameter of this distribution (shape1 and shape2), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rbeta`)

- d:** Object of class "function": density function (calls function dbeta)
- p:** Object of class "function": cumulative function (calls function pbeta)
- q:** Object of class "function": inverse of the cumulative function (calls function qbeta)

Extends

Class "AbscontDistribution", directly.
 Class "UnivariateDistribution", by class "AbscontDistribution".
 Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Beta"): initialize method

shape1 signature(object = "Beta"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "Beta"): modifies the slot shape1 of the parameter of the distribution

shape2 signature(object = "Beta"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "Beta"): modifies the slot shape2 of the parameter of the distribution

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See Also

[BetaParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rbeta](#)

Examples

```
B <- Beta(shape1 = 1, shape2 = 1)
# B is a beta distribution with shape1 = 1 and shape2 = 1.
r(B)(1) # one random number generated from this distribution, e.g. 0.6979795
d(B)(1) # Density of this distribution is 1 for x=1.
p(B)(1) # Probability that x < 1 is 1.
q(B)(.1) # Probability that x < 0.1 is 0.1.
shape1(B) # shape1 of this distribution is 1.
shape1(B) <- 2 # shape1 of this distribution is now 2.
```

BetaParameter-class

Class "BetaParameter"

Description

The parameter of a beta distribution, used by Beta-class

Objects from the Class

Objects can be created by calls of the form `new("BetaParameter", shape1, shape2)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Beta is instantiated.

Slots

shape1: Object of class "numeric": the shape1 of a beta distribution

shape2: Object of class "numeric": the shape2 of a beta distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "BetaParameter"): initialize method

shape1 signature(object = "BetaParameter"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "BetaParameter"): modifies the slot shape1 of the parameter of the distribution

shape2 signature(object = "BetaParameter"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "BetaParameter"): modifies the slot shape2 of the parameter of the distribution

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See Also

[Beta-class Parameter-class](#)

Examples

```
W <- new("BetaParameter", shape1 = 1, shape2 = 1)
shape2(W) # shape2 of this distribution is 1.
shape2(W) <- 2 # shape2 of this distribution is now 2.
```

Binom-class

Class "Binom"

Description

The binomial distribution with `size = n`, by default = 1, and `prob = p`, by default = 0.5, has density

$$p(x) = \binom{n}{x} p^x (1-p)^{n-x}$$

for $x = 0, \dots, n$.

C.f. `rbinom`

Objects from the Class

Objects can be created by calls of the form `Binom(prob, size)`. This object is a binomial distribution.

Slots

img: Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param: Object of class "BinomParameter": the parameter of this distribution (`prob`, `size`), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rbinom`)

d: Object of class "function": density function (calls function `dbinom`)

p: Object of class "function": cumulative function (calls function `pbinom`)

q: Object of class "function": inverse of the cumulative function (calls function `qbinom`). The quantile is defined as the smallest value x such that $F(x) \geq p$, where F is the cumulative function.

support: Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

Class "DiscreteDistribution", directly.

Class "UnivariateDistribution", by class "DiscreteDistribution".

Class "Distribution", by class "DiscreteDistribution".

Methods

+ `signature(e1 = "Binom", e2 = "Binom")`: For two binomial distributions with equal probabilities the exact convolution formula is implemented thereby improving the general numerical approximation.

initialize `signature(.Object = "Binom")`: initialize method

prob `signature(object = "Binom")`: returns the slot `prob` of the parameter of the distribution

prob<- `signature(object = "Binom")`: modifies the slot `prob` of the parameter of the distribution

size signature(object = "Binom"): returns the slot size of the parameter of the distribution

size<- signature(object = "Binom"): modifies the slot size of the parameter of the distribution

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See Also

[BinomParameter-class](#) [DiscreteDistribution-class](#) [Naturals-class](#) [rbinom](#)

Examples

```
B=Binom(prob=0.5,size=1) # B is a binomial distribution with prob=0.5 and size=1.
r(B)(1) # # one random number generated from this distribution, e.g. 1
d(B)(1) # Density of this distribution is 0.5 for x=1.
p(B)(0.4) # Probability that x<0.4 is 0.5.
q(B)(.1) # x=0 is the smallest value x such that p(B)(x)>=0.1.
size(B) # size of this distribution is 1.
size(B)=2 # size of this distribution is now 2.
C=Binom(prob=0.5,size=1) # C is a binomial distribution with prob=0.5 and size=1.
D=Binom(prob=0.6,size=1) # D is a binomial distribution with prob=0.6 and size=1.
E=B+C # E is a binomial distribution with prob=0.5 and size=3.
F=B+D # F is an object of class DiscreteDistribution.
```

BinomParameter-class

Class "BinomParameter"

Description

The parameter of a binomial distribution, used by Binom-class

Objects from the Class

Objects can be created by calls of the form `new("BinomParameter", prob, size)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Binom is instantiated.

Slots

prob: Object of class "numeric": the probability of a binomial distribution

size: Object of class "numeric": the size of a binomial distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "BinomParameter"): initialize method

prob signature(object = "BinomParameter"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "BinomParameter"): modifies the slot prob of the parameter of the distribution

size signature(object = "BinomParameter"): returns the slot size of the parameter of the distribution

size<- signature(object = "BinomParameter"): modifies the slot size of the parameter of the distribution

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See Also

[Binom-class](#) [Parameter-class](#)

Examples

```
W=new("BinomParameter",prob=0.5,size=1)
size(W) # size of this distribution is 1.
size(W)=2 # size of this distribution is now 2.
```

Cauchy-class

Class "Cauchy"

Description

The Cauchy distribution with location l , by default = 0, and scale s , by default = 1, has density

$$f(x) = \frac{1}{\pi s} \left(1 + \left(\frac{x-l}{s} \right)^2 \right)^{-1}$$

for all x . C.f. [rcauchy](#)

Objects from the Class

Objects can be created by calls of the form `Cauchy(location, scale)`. This object is a Cauchy distribution.

Slots

img: Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "CauchyParameter": the parameter of this distribution (location and scale), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rcauchy`)

d: Object of class "function": density function (calls function `dcauchy`)

p: Object of class "function": cumulative function (calls function `pcauchy`)

q: Object of class "function": inverse of the cumulative function (calls function `qcauchy`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Cauchy"): initialize method

location signature(object = "Cauchy"): returns the slot location of the parameter of the distribution

location<- signature(object = "Cauchy"): modifies the slot location of the parameter of the distribution

scale signature(object = "Cauchy"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Cauchy"): modifies the slot scale of the parameter of the distribution

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See Also

[CauchyParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rcauchy](#)

Examples

```
C=Cauchy(location=1,scale=1) # C is a Cauchy distribution with location=1 and scale=1.
r(C)(1) # one random number generated from this distribution, e.g. 4.104603
d(C)(1) # Density of this distribution is 0.3183099 for x=1.
p(C)(1) # Probability that x<1 is 0.5.
q(C)(.1) # Probability that x<-2.077684 is 0.1.
location(C) # location of this distribution is 1.
location(C)=2 # location of this distribution is now 2.
```

```
CauchyParameter-class
      Class "CauchyParameter"
```

Description

The parameter of a Cauchy distribution, used by Cauchy-class

Objects from the Class

Objects can be created by calls of the form `new("CauchyParameter", location, scale)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Cauchy` is instantiated.

Slots

location: Object of class "numeric": the location of a Cauchy distribution

scale: Object of class "numeric": the scale of a Cauchy distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "CauchyParameter"): initialize method

scale signature(object = "CauchyParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "CauchyParameter"): modifies the slot scale of the parameter of the distribution

location signature(object = "CauchyParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "CauchyParameter"): modifies the slot location of the parameter of the distribution

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See Also

[Cauchy-class Parameter-class](#)

Examples

```
W=new("CauchyParameter",location=1,scale=1)
location(W) # location of this distribution is 1.
location(W)=2 # location of this distribution is now 2.
```

Chisq-class	Class "Chisq"
-------------	---------------

Description

The chi-squared distribution with $df = n$ degrees of freedom has density

$$f_n(x) = \frac{1}{2^{n/2}\Gamma(n/2)} x^{n/2-1} e^{-x/2}$$

for $x > 0$. The mean and variance are n and $2n$.

The non-central chi-squared distribution with $df = n$ degrees of freedom and non-centrality parameter $ncp = \lambda$ has density

$$f(x) = e^{-\lambda/2} \sum_{r=0}^{\infty} \frac{(\lambda/2)^r}{r!} f_{n+2r}(x)$$

for $x \geq 0$. For integer n , this is the distribution of the sum of squares of n normals each with variance one, λ being the sum of squares of the normal means.

C.f. [rchisq](#)

Objects from the Class

Objects can be created by calls of the form `Chisq(df, ncp)`. This object is a chi-squared distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "ChisqParameter": the parameter of this distribution (df and ncp), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rchisq`)

d: Object of class "function": density function (calls function `dchisq`)

p: Object of class "function": cumulative function (calls function `pchisq`)

q: Object of class "function": inverse of the cumulative function (calls function `qchisq`)

Extends

Class "AbscontDistribution", directly. Class "UnivariateDistribution", by class "AbscontDistribution". Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Chisq"): initialize method

df signature(object = "Chisq"): returns the slot df of the parameter of the distribution

df<- signature(object = "Chisq"): modifies the slot df of the parameter of the distribution

ncp signature(object = "Chisq"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Chisq"): modifies the slot ncp of the parameter of the distribution

Note

Warning: The code for pchisq and qchisq is unreliable for values of ncp above approximately 290.

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See Also

[ChisqParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rchisq](#)

Examples

```
C <- Chisq(df = 1, ncp = 1) # C is a chi-squared distribution with df=1 and ncp=1.
r(C)(1) # one random number generated from this distribution, e.g. 0.2557184
d(C)(1) # Density of this distribution is 0.2264666 for x = 1.
p(C)(1) # Probability that x < 1 is 0.4772499.
q(C)(.1) # Probability that x < 0.04270125 is 0.1.
df(C) # df of this distribution is 1.
df(C) <- 2 # df of this distribution is now 2.
```

ChisqParameter-class

Class "ChisqParameter"

Description

The parameter of a chi-squared distribution, used by Chisq-class

Objects from the Class

Objects can be created by calls of the form `new("ChisqParameter", ncp, df)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Chisq is instantiated.

Slots

ncp: Object of class "numeric": the ncp of a chi-squared distribution

df: Object of class "numeric": the df of a chi-squared distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "ChisqParameter"): initialize method

df signature(object = "ChisqParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "ChisqParameter"): modifies the slot df of the parameter of the distribution

ncp signature(object = "ChisqParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "ChisqParameter"): modifies the slot ncp of the parameter of the distribution

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See Also

[Chisq-class Parameter-class](#)

Examples

```
W=new("ChisqParameter",df=1,ncp=1)
ncp(W) # ncp of this distribution is 1.
ncp(W)=2 # ncp of this distribution is now 2.
```

Contsimulation-class

Class "Contsimulation"

Description

In an object of type Contsimulation data can be simulated in any distribution and size. One part (usually the largest) of the random numbers stems from an ideal distribution, the rest is contaminated.

Objects from the Class

Objects can be created by calls of the form `Contsimulation(filename, runs, samplesize, seed, distribution.id, distribution.c, rate)`. A Contsimulation-object includes a filename, the number of runs, the size of the sample, the seed, the distribution of the ideal and the contaminated data and the contamination rate. The slot Data stays empty until the method simulate has been used.

Slots

ind: Object of class "vectororNULL": Indicator of the same length as the data; saves whether each element of the data vector is contaminated or not

Data.id: Object of class "vectororNULL": – the ideal data

Data.c: Object of class "vectororNULL": – the contaminated data

rate: Object of class "numeric": the contamination rate, so the probability for each random number to be contaminated

distribution.c: Object of class "UnivariateDistribution": the distribution of the ideal data

distribution.id: Object of class "UnivariateDistribution": the distribution of the contaminated data

seed: Object of class "list": the seed the simulation has been generated with

filename: Object of class "character": the filename the Contsimulation shall be saved

Data: Object of class "vectororNULL": the simulated data

runs: Object of class "numeric": the number of runs of the data

samplesize: Object of class "numeric": the size of the sample, so the dimension of the data

Extends

Class "Dataclass", directly.

Methods

Data.c signature(object = "Contsimulation"): returns the contaminated data

Data.id signature(object = "Contsimulation"): returns the ideal data

Data<- signature(object = "Contsimulation"): ERROR: A modification of simulated data is not allowed.

distribution.c signature(object = "Contsimulation"): returns the distribution of the contaminated data

distribution.c<- signature(object = "Contsimulation"): changes the distribution of the contaminated data

distribution.id signature(object = "Contsimulation"): returns the distribution of the ideal data

distribution.id<- signature(object = "Contsimulation"): changes the distribution of the ideal data

seed signature(object = "Contsimulation"): returns the seed

seed<- signature(object = "Contsimulation"): changes the seed

ind signature(object = "Contsimulation"): returns the indicator which saves which data is contaminated

initialize signature(.Object = "Contsimulation"): initialize method

rate signature(object = "Contsimulation"): returns the contamination rate

rate<- signature(object = "Contsimulation"): changes the contamination rate

runs<- signature(object = "Contsimulation"): changes the number of runs

samplesize<- signature(object = "Contsimulation"): changes the size of the sample

savedata signature(object = "Contsimulation"): saves the simulation in the directory of R

simulate signature(x = "Contsimulation"): generates the random numbers for the simulation

plot signature(x = "Contsimulation"): produces a plot of the real data matrix

print signature(x = "Contsimulation"): returns filename, seed, number of runs, the size of the sample, the rate and the distributions

summary signature(object = "Contsimulation"): returns filename, seed, number of runs, the size of the sample, the rate and a statistical summary for each run of the real data

Note

Changing distributions, seed, runs, samplesize or rate deletes possibly simulated data, as it would not fit to the new parameters.

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See Also

[Dataclass-class Simulation-class savedata-methods plot-methods simulate-methods summary-methods](#)

Examples

```
N <- Norm() # N is a standard normal distribution.
C <- Cauchy() # C is a Cauchy distribution
cs <- Contsimulation(filename = "csim",
                     runs = 10,
                     samplesize = 3,
                     seed = setRNG(),
                     distribution.id = N,
                     distribution.c = C,
                     rate = 0.1)

simulate(cs)
# Each of the 30 random numbers is ideal (N-distributed) with
# probability 0.9 and contaminated (C-distributed) with
# probability = 0.1
summary(cs)
Data(cs) # different data
savedata(cs) # saves the object in the working directory of R...
load("csim") # loads it again...
Data(cs) # ...without the data - use simulate to return it!
```

Data-methods

Methods for Function Data in Package ‘distr’

Description**Methods**

Data signature(object = "Dataclass"): returns the data

Data<- signature(object = "Dataclass"): changes the data (does not work with a simulation or a contsimulation object)

Data<- signature(object = "Simulation"): ERROR: A change of the data is not allowed.

Data<- signature(object = "Contsimulation"): ERROR: A change of the data is not allowed.

Data.c-methods

Methods for Function Data.c in Package ‘distr’

Description

Data.c-methods

Methods

Data.c signature(object = "Dataclass"): returns the contaminated data

Data.id-methods

Methods for Function Data.id in Package ‘distr’

Description

Data.id-methods

Methods

Data.id signature(object = "Contsimulation"): returns the ideal data

Dataclass-class	Class "Dataclass"
-----------------	-------------------

Description

In an object of type "Dataclass" data can be saved containing any number of runs in any dimension. All information about the data is stored in a unified way.

Objects from the Class

Objects can be created by calls of the form `Dataclass(filename, Data)`. A Dataclass-object includes, aside from the actual data, a filename and the number of runs and the size of the sample, which give the number of rows and columns of the data matrix.

Slots

filename: Object of class "character": the filename the data shall be saved
Data: Object of class "vectororNULL": the actual data, either of type "NULL" (means no data) or "vector"
runs: Object of class "numeric": the number of runs of the data
samplesize: Object of class "numeric": the size of the sample

Methods

Data signature(object = "Dataclass"): returns the actual data
Data<- signature(object = "Dataclass"): changes the data
evaluate signature(object = "Dataclass", estimator = "function"):
 creates an object of type "Evaluation", see there for further information
filename signature(object = "Dataclass"): returns the the filename
filename<- signature(object = "Dataclass"): changes the the filename
initialize signature(.Object = "Dataclass"): initialize method
runs signature(object = "Dataclass"): returns the number of runs
samplesize signature(object = "Dataclass"): returns the size of the sample
savedata signature(object = "Dataclass"): saves the object in the directory of R and also a copy without data
plot signature(x = "Dataclass"): produces a plot of the data matrix
print signature(x = "Dataclass"): returns filename, number of runs and the size of the sample
summary signature(object = "Dataclass"): returns the same information as print, moreover a statistical summary for each run

Note

The saved Dataclass can be loaded with the usual load-command, the saved comment with the function `load`.

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See Also

[Simulation-class](#) [Contsimulation-class](#) [Evaluation-class](#) [plot-methods](#)
[print-methods](#) [summary-methods](#) [load](#) [cload](#) [savedata-methods](#)

Examples

```
D <- Dataclass(Data = matrix(c(1,2,3,4,5,6),2),
               filename = "xyz.sav")
# A new object of type "Dataclass" is created.
savedata(D)
# creates a file called "xyz.sav" where the information is saved and a
# copy "xyz.sav.comment" without data
Data(D) <- matrix(c(11,12,13,14,15,16),2) # changes the data of D
cload("xyz.sav") # loads the object without data - it is called "D.comment"
D.comment
load("xyz.sav") # loads the original object "D"
Data(D) # the original data: matrix(c(1,2,3,4,5,6),2)
evaluate(object = D, estimator = mean) # returns the mean of each variable
```

Dirac-class

*Class "Dirac"***Description**

The Dirac distribution with location l , by default $= 0$, has density $d(x) = 1$ for $x = l$, 0 else.

Objects from the Class

Objects can be created by calls of the form `Dirac(location)`. This object is a Dirac distribution.

Slots

img: Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
param: Object of class "DiracParameter": the parameter of this distribution (location), declared at its instantiation
r: Object of class "function": generates random numbers
d: Object of class "function": density function
p: Object of class "function": cumulative function
q: Object of class "function": inverse of the cumulative function
support: Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

Class "DiscreteDistribution", directly.
 Class "UnivariateDistribution", by class "DiscreteDistribution".
 Class "Distribution", by class "DiscreteDistribution".

Methods

initialize signature(.Object = "Dirac"): initialize method
location signature(object = "Dirac"): returns the slot location of the parameter of the distribution
location<- signature(object = "Dirac"): modifies the slot location of the parameter of the distribution

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See Also

[DiracParameter-class](#) [DiscreteDistribution-class](#) [Naturals-class](#)

Examples

```
D <- Dirac(location = 0) # D is a Dirac distribution with location=0.
r(D)(1)
# r(D)(1) generates a pseudo-random-number according to a Dirac
# distribution with location = 0,
# which of course will take 0 as value almost surely.
d(D)(0) # Density of this distribution is 1 for x = 0.
p(D)(1) # Probability that x < 1 is 1.
q(D)(.1) # q(D)(x) is always 0 (= location).
location(D) # location of this distribution is 0.
location(D) <- 2 # location of this distribution is now 2.
```

DiracParameter-class

Class "DiracParameter"

Description

The parameter of a Dirac distribution, used by Dirac-class

Objects from the Class

Objects can be created by calls of the form `new("DiracParameter", location)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Dirac` is instantiated.

Slots

location: Object of class "numeric": the location of a Dirac distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "DiracParameter"): initialize method

location signature(object = "DiracParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "DiracParameter"): modifies the slot location of the parameter of the distribution

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See Also

[Dirac-class Parameter-class](#)

Examples

```
W=new("DiracParameter",location=1)
location(W) # location of this distribution is 1.
location(W)=2 # location of this distribution is now 2.
```

DiscreteDistribution-class

Class "DiscreteDistribution"

Description

The DiscreteDistribution-class is the mother-class of the classes Binom, Dirac, Geom, Hyper, Nbinom and Poisson. Further discrete distributions can be defined either by declaration of own random number generator, density and cumulative distribution and quantile functions, or as result of a convolution of two discrete distributions or by application of a mathematical operator to a discrete distribution. An additional way is, to specify only the random number generator. The function `RtoDPQ.d` then approximates the three remaining slots `d`, `p` and `q` by random sampling.

Objects from the Class

Objects can be created by calls of the form `new("DiscreteDistribution", r, d, p, q)`. The result of this call is a discrete distribution.

Slots

- img:** Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- param:** Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"
- r:** Object of class "function": generates random numbers
- d:** Object of class "function": density/probability function
- p:** Object of class "function": cumulative distribution function
- q:** Object of class "function": quantile function
- support:** Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

- Class "UnivariateDistribution", directly.
- Class "Distribution", by class "UnivariateDistribution".

Methods

- initialize** signature(.Object = "DiscreteDistribution"): initialize method
- Math** signature(x = "DiscreteDistribution"): application of a mathematical function, e.g. sin or exp (does not work with log!), to this discrete distribution
- signature(e1 = "DiscreteDistribution"): application of '-' to this discrete distribution
 - * signature(e1 = "DiscreteDistribution", e2 = "numeric"): multiplication of this discrete distribution by an object of class 'numeric'
 - / signature(e1 = "DiscreteDistribution", e2 = "numeric"): division of this discrete distribution by an object of class 'numeric'
 - + signature(e1 = "DiscreteDistribution", e2 = "numeric"): addition of this discrete distribution to an object of class 'numeric'
 - signature(e1 = "DiscreteDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this discrete distribution
 - * signature(e1 = "numeric", e2 = "DiscreteDistribution"): multiplication of this discrete distribution by an object of class 'numeric'
 - + signature(e1 = "numeric", e2 = "DiscreteDistribution"): addition of this discrete distribution to an object of class 'numeric'
 - signature(e1 = "numeric", e2 = "DiscreteDistribution"): subtraction of this discrete distribution from an object of class 'numeric'
 - + signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): Convolution of two discrete distributions. The slots p, d and q are approximated by grids.
 - signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): Convolution of two discrete distributions. The slots p, d and q are approximated by grids.
- support** signature(object = "DiscreteDistribution"): returns the support
- plot** signature(object = "DiscreteDistribution"): plots density, cumulative distribution and quantile function

Note

Working with a computer, we use a finite interval as support which carries at least mass $1 - \text{TruncQuantile}$.

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See Also

[Parameter-class](#) [UnivariateDistribution-class](#) [Binom-class](#) [Dirac-class](#)
[Geom-class](#) [Hyper-class](#) [Nbinom-class](#) [Pois-class](#) [AbscontDistribution-class](#) [Reals-class](#) [RtoDPQ.d](#)

Examples

```
B = Binom(prob=0.1,size=10) # B is a Binomial distribution with prob=0.1 and size=10.
P = Pois(lambda=1) # P is a Poisson distribution with lambda=1.
D1 = B+1 # a new discrete distributions with exact slots d, p, q
D2 = D1*3 # a new discrete distributions with exact slots d, p, q
D3 = B+P # a new discrete distributions with approximated slots d, p, q
D4 = D1+P # a new discrete distributions with approximated slots d, p, q
support(D4) # the (approximated) support of this distribution is 1, 2, ..., 21
r(D4)(1) # one random number generated from this distribution, e.g. 4
d(D4)(1) # The (approximated) density for x=1 is 0.1282716.
p(D4)(1) # The (approximated) probability that x<=1 is 0.1282716.
q(D4)(.5) # The (approximated) 50 percent quantile is 3.
```

Distribution-class *Class "Distribution"*

Description

The Distribution-class is the mother-class of the class UnivariateDistribution.

Objects from the Class

Objects can be created by calls of the form `new("Distribution")`.

Slots

img: Object of class "Parameter": the space of the image
param: Object of class "function": the parameter
r: Object of class "function": generates random numbers
d: Object of class "OptionalFunction": density function
p: Object of class "OptionalFunction": cumulative distribution function
q: Object of class "OptionalFunction": quantile function

Methods

img signature(object = "Distribution"): returns the space of the image
param signature(object = "Distribution"): returns the parameter
r signature(object = "Distribution"): returns the random number generator
d signature(object = "Distribution"): returns the density function
p signature(object = "Distribution"): returns the cumulative distribution function
q signature(object = "Distribution"): returns the quantile function

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See Also

[UnivariateDistribution-class](#) [Parameter-class](#)

EuclideanSpace-class

Class "EuclideanSpace"

Description

The distribution-classes contain a slot where the sample space is stored. One typical sample space is the Euclidean Space in dimension k.

Objects from the Class

Objects could theoretically be created by calls of the form `new("EuclideanSpace", dimension, name)`. Usually an object of this class is not needed on its own. `EuclideanSpace` is the mother-class of the class `Reals`, which is generated automatically when a univariate absolutely continuous distribution is instantiated.

Slots

dimension: Object of class "numeric": the dimension of the space, by default = 1
name: Object of class "character": the name of the space, by default = "Euclidean Space"

Extends

Class "rSpace", directly.

Methods

initialize signature(.Object = "EuclideanSpace"): initialize method

liesIn signature(object = "EuclideanSpace", x = "numeric"): Does a particular vector lie in this space or not?

dimension signature(object = "EuclideanSpace"): returns the dimension of the space

dimension<- signature(object = "EuclideanSpace"): modifies the dimension of the space

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See Also

[rSpace-class](#) [Reals-class](#) [Distribution-class](#) [liesIn-methods](#)

Examples

```
E=new("EuclideanSpace",dimension=2)
dimension(E) # The dimension of this space is 2.
dimension(E)=3 # The dimension of this space is now 3.
liesIn(E,c(0,0,0)) # TRUE
liesIn(E,c(0,0)) # FALSE
```

Evaluation-class *Class "Evaluation"*

Description

When an estimator is used to data of the type "Dataclass" with the method evaluate, the result is an object of class "Evaluation".

Objects from the Class

Objects could be created by calls of the form `new("Evaluation", name, filename, call.ev, result, estimator)`. It does not seem to be very useful to generate a new object this way, however. Use "evaluate" with a Dataclass object!

Slots

name: Object of class "character": the name of the Dataclass object, which was called by evaluate

filename: Object of class "character": the filename of the evaluated object

call.ev: Object of class "call.ev" the call which created the object,
 e.g. "evaluate(Dataclassobject)"

result: Object of class "vector": the result of the evaluation of the estimation on data

estimator: Object of class "OptionalFunction": estimation function used

Methods

cal.ev signature(object = "Evaluation"): returns the call which created the object

estimator signature(object = "Evaluation"): returns the estimator

filename signature(object = "Evaluation"): returns the filename

initialize signature(.Object = "Evaluation"): initialize method

name signature(object = "Evaluation"): returns the name of the data object

result signature(object = "Evaluation"): returns the result

plot signature(object = "Evaluation"): returns a boxplot of the result

print signature(object = "Evaluation"): returns the name of the data object, its filename, the estimator used and the result

savedata signature(object = "Evaluation"): saves the object in two files in the directory of R - one with data, one without as comment file (see example)

summary signature(object = "Evaluation"): returns the name of the data object, its filename, the estimator used and a statistical summary of the result

Note

The saved "evaluation" can be loaded with the usual load-command, the saved comment with the function cload.

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See Also

[Dataclass-class](#) [Simulation-class](#) [Contsimulation-class](#) [load](#) [cload](#) [savedata-](#)
[methods](#) [plot-methods](#) [simulate-methods](#) [summary-methods](#)

Examples

```
N <- Norm() # N is a standard normal distribution.
C <- Cauchy() # C is a Cauchy distribution
cs <- Contsimulation(filename = "csim",
                     runs = 5,
                     samplesize=5000,
                     seed=setRNG(),
                     distribution.id = N,
                     distribution.c = C,
                     rate = 0.1)

simulate(cs)
# Each of the 25000 random numbers is ideal (N-distributed) with
# probability 0.9 and contaminated (C-distributed) with probability = 0.1
summary(cs)
ev1 <- evaluate(cs, mean) # estimates the data with mean
ev1 # bad results
ev2 <- evaluate(cs, median) # estimates the data with median
ev2 # better results because median is robust
```

```

savedata(ev1)
# saves the evaluation with result as "csim.mean" and without result as
# "csim.mean.comment" in the working directory # of R - "csim" is the
# filename of the Contsimulation object, mean the name of the estimator
rm(ev1)
cload("csim.mean")
# loads the evaluation without result - the object is called ev1.comment
ev1.comment
load("csim.mean") # loads the evaluation with result
ev1

```

Exp-class

Class "Exp"

Description

The exponential distribution with rate λ has density

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

for $x \geq 0$.

C.f. [rexp](#)

Objects from the Class

Objects can be created by calls of the form `Exp(rate)`. This object is a exponential distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "ExpParameter": the parameter of this distribution (rate), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rexp`)

d: Object of class "function": density function (calls function `dexp`)

p: Object of class "function": cumulative function (calls function `pexp`)

q: Object of class "function": inverse of the cumulative function (calls function `qexp`)

Extends

Class "AbscontDistribution", directly. Class "UnivariateDistribution", by class "AbscontDistribution". Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Exp"): initialize method

rate signature(object = "Exp"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "Exp"): modifies the slot rate of the parameter of the distribution

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See Also

[ExpParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rexp](#)

Examples

```
E <- Exp(rate = 1) # E is a exp distribution with rate = 1.
r(E)(1) # one random number generated from this distribution, e.g. 0.4190765
d(E)(1) # Density of this distribution is 0.3678794 for x = 1.
p(E)(1) # Probability that x < 1 is 0.6321206.
q(E)(.1) # Probability that x < 0.1053605 is 0.1.
rate(E) # rate of this distribution is 1.
rate(E) <- 2 # rate of this distribution is now 2.
```

ExpParameter-class *Class "ExpParameter"*

Description

The parameter of an exponential distribution, used by Exp-class

Objects from the Class

Objects can be created by calls of the form `new("ExpParameter", rate)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Exp is instantiated.

Slots

rate: Object of class "numeric": the rate of an exponential distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "ExpParameter"): initialize method

rate signature(object = "ExpParameter"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "ExpParameter"): modifies the slot rate of the parameter of the distribution

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See Also

[Exp-class Parameter-class](#)

Examples

```
W=new("ExpParameter", rate=1)
rate(W) # rate of this distribution is 1.
rate(W)=2 # rate of this distribution is now 2.
```

FParameter-class *Class "FParameter"*

Description

The parameter of a F distribution, used by Fd-class

Objects from the Class

Objects can be created by calls of the form `new("FParameter", df1, df2)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Fd` is instantiated.

Slots

df1: Object of class "numeric": the df1 of a F distribution
df2: Object of class "numeric": the df2 of a F distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "FParameter"): initialize method
df1 signature(object = "FParameter"): returns the slot df1 of the parameter of the distribution
df1<- signature(object = "FParameter"): modifies the slot df1 of the parameter of the distribution
df2 signature(object = "FParameter"): returns the slot df2 of the parameter of the distribution
df2<- signature(object = "FParameter"): modifies the slot df2 of the parameter of the distribution

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See Also

[Fd-class Parameter-class](#)

Examples

```
W <- new("FParameter", df1 = 1, df2 = 1)
df2(W) # df2 of this distribution is 1.
df2(W) <- 2 # df2 of this distribution is now 2.
```

Fd-class	Class "Fd"
----------	------------

Description

The F distribution with $\text{df1} = n_1$, by default = 1, and $\text{df2} = n_2$, by default = 1, degrees of freedom has density

$$d(x) = \frac{\Gamma(n_1/2 + n_2/2)}{\Gamma(n_1/2)\Gamma(n_2/2)} \left(\frac{n_1}{n_2}\right)^{n_1/2} x^{n_1/2-1} \left(1 + \frac{n_1 x}{n_2}\right)^{-(n_1+n_2)/2}$$

for $x > 0$.

C.f. [rf](#)

Objects from the Class

Objects can be created by calls of the form `Fd(df1, df2)`. This object is a F distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "FParameter": the parameter of this distribution (df1 and df2), declared at its instantiation

r: Object of class "function": generates random numbers (calls function rf)

d: Object of class "function": density function (calls function df)

p: Object of class "function": cumulative function (calls function pf)

q: Object of class "function": inverse of the cumulative function (calls function qf)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Fd"): initialize method

df1 signature(object = "Fd"): returns the slot df1 of the parameter of the distribution

df1<- signature(object = "Fd"): modifies the slot df1 of the parameter of the distribution

df2 signature(object = "Fd"): returns the slot df2 of the parameter of the distribution

df2<- signature(object = "Fd"): modifies the slot df2 of the parameter of the distribution

Note

It is the distribution of the ratio of the mean squares of n_1 and n_2 independent standard normals, and hence of the ratio of two independent chi-squared variates each divided by its degrees of freedom. Since the ratio of a normal and the root mean-square of m independent normals has a Student's t_m distribution, the square of a t_m variate has a F distribution on 1 and m degrees of freedom.

The non-central F distribution is again the ratio of mean squares of independent normals of unit variance, but those in the numerator are allowed to have non-zero means and ncp is the sum of squares of the means.

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See Also

[FParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rf](#)

Examples

```
F=Fd(df1=1,df2=1) # F is a F distribution with df=1 and df2=1.
r(F)(1) # one random number generated from this distribution, e.g. 29.37863
d(F)(1) # Density of this distribution is 0.1591549 for x=1 .
p(F)(1) # Probability that x<1 is 0.5.
q(F)(.1) # Probability that x<0.02508563 is 0.1.
df1(F) # df1 of this distribution is 1.
df1(F)=2 # df1 of this distribution is now 2.
```

GammaParameter-class

Class "GammaParameter"

Description

The parameter of a gamma distribution, used by Gammad-class

Objects from the Class

Objects can be created by calls of the form `new("GammaParameter", shape, scale)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Gammad` is instantiated.

Slots

shape: Object of class "numeric": the shape of a Gamma distribution
scale: Object of class "numeric": the scale of a Gamma distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "GammaParameter"): initialize method
scale signature(object = "GammaParameter"): returns the slot scale of a parameter of a Gamma distribution
scale<- signature(object = "GammaParameter"): modifies the slot scale of a parameter of a Gamma distribution
shape signature(object = "GammaParameter"): returns the slot shape of a parameter of a Gamma distribution
shape<- signature(object = "GammaParameter"): modifies the slot shape of a parameter of a Gamma distribution

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See Also

[Gammad-class Parameter-class](#)

Examples

```
W=new("GammaParameter",scale=1,shape=1)
shape(W) # shape of this distribution is 1.
shape(W)=2 # shape of this distribution is now 2.
```

Gammad-class

Class "Gammad"

Description

The Gammad distribution with parameters `shape = α` , by default = 1, and `scale = σ` , by default = 1, has density

$$d(x) = \frac{1}{\sigma^\alpha \Gamma(\alpha)} x^{\alpha-1} e^{-x/\sigma}$$

for $x > 0$, $\alpha > 0$ and $\sigma > 0$. The mean and variance are $E(X) = \alpha\sigma$ and $Var(X) = \alpha\sigma^2$. C.f. [rgamma](#)

Objects from the Class

Objects can be created by calls of the form `Gammad(scale, shape)`. This object is a gamma distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "GammaParameter": the parameter of this distribution (scale and shape), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rgamma`)

d: Object of class "function": density function (calls function `dgamma`)

p: Object of class "function": cumulative function (calls function `pgamma`)

q: Object of class "function": inverse of the cumulative function (calls function `qgamma`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Gammad"): initialize method

scale signature(object = "Gammad"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Gammad"): modifies the slot scale of the parameter of the distribution

shape signature(object = "Gammad"): returns the slot shape of the parameter of the distribution

shape<- signature(object = "Gammad"): modifies the slot shape of the parameter of the distribution

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See Also

[GammaParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rgamma](#)

Examples

```
G=Gammad(scale=1,shape=1) # G is a gamma distribution with scale=1 and shape=1.
r(G)(1) # one random number generated from this distribution, e.g. 0.1304441
d(G)(1) # Density of this distribution is 0.3678794 for x=1.
p(G)(1) # Probability that x<1 is 0.6321206.
q(G)(.1) # Probability that x<0.1053605 is 0.1.
scale(G) # scale of this distribution is 1.
scale(G)=2 # scale of this distribution is now 2.
```

Geom-class

Class "Geom"

Description

The geometric distribution with $\text{prob} = p$ has density

$$p(x) = p(1 - p)^x$$

for $x = 0, 1, 2, \dots$

C.f. [rgeom](#)

Objects from the Class

Objects can be created by calls of the form `Geom(prob)`. This object is a geometric distribution.

Slots

img: Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param: Object of class "GeomParameter": the parameter of this distribution (prob), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rgeom`)

d: Object of class "function": density function (calls function `dgeom`)

p: Object of class "function": cumulative function (calls function `pgeom`)

q: Object of class "function": inverse of the cumulative function (calls function `qgeom`). The quantile is defined as the smallest value x such that $F(x) \geq p$, where F is the distribution function.

support: Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

Class "DiscreteDistribution", directly. Class "UnivariateDistribution", by class "DiscreteDistribution". Class "Distribution", by class "DiscreteDistribution".

Methods

initialize signature(.Object = "Geom"): initialize method

prob signature(object = "Geom"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "Geom"): modifies the slot prob of the parameter of the distribution

Note

Working with a computer, we use a finite interval as support which carries at least mass (1-TruncQuantile).

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See Also

[GeomParameter-class](#) [DiscreteDistribution-class](#) [Naturals-class](#) [rgeom](#)

Examples

```
G <- Geom(prob = 0.5) # G is a geometric distribution with prob = 0.5.
r(G)(1) # one random number generated from this distribution, e.g. 0
d(G)(1) # Density of this distribution is 0.25 for x = 1.
p(G)(1) # Probability that x<1 is 0.75.
q(G)(.1) # x = 0 is the smallest value x such that p(G)(x) >= 0.1.
prob(G) # prob of this distribution is 0.5.
prob(G) <- 0.6 # prob of this distribution is now 0.6.
```

GeomParameter-class

Class "GeomParameter"

Description

The parameter of a geometric distribution, used by Geom-class

Objects from the Class

Objects can be created by calls of the form `new("GeomParameter", prob)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Geom` is instantiated.

Slots

prob: Object of class "numeric": the probability of a geometric distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "GeomParameter"): initialize method

prob signature(object = "GeomParameter"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "GeomParameter"): modifies the slot prob of the parameter of the distribution

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See Also

[Geom-class Parameter-class](#)

Examples

```
W=new("GeomParameter",prob=0.5)
prob(W) # prob of this distribution is 0.5.
prob(W)=0.4 # prob of this distribution is now 0.4.
```

Hyper-class

Class "Hyper"

Description

The hypergeometric distribution is used for sampling *without* replacement. The density of this distribution with parameters m , n and k (named Np , $N - Np$, and n , respectively in the reference below) is given by

$$p(x) = \binom{m}{x} \binom{n}{k-x} / \binom{m+n}{k}$$

for $x = 0, \dots, k$. C.f. [rhyper](#)

Objects from the Class

Objects can be created by calls of the form `Hyper(m, n, k)`. This object is a hypergeometric distribution.

Slots

- img:** Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".
- param:** Object of class "HyperParameter": the parameter of this distribution (m, n, k), declared at its instantiation
- r:** Object of class "function": generates random numbers (calls function rhyper)
- d:** Object of class "function": density function (calls function dhyper)
- p:** Object of class "function": cumulative function (calls function phyper)
- q:** Object of class "function": inverse of the cumulative function (calls function qhyper). The α -quantile is defined as the smallest value x such that $p(x) \geq \alpha$, where p is the cumulative function.
- support:** Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

Class "DiscreteDistribution", directly.
 Class "UnivariateDistribution", by class "DiscreteDistribution".
 Class "Distribution", by class "DiscreteDistribution".

Methods

initialize signature(.Object = "Hyper"): initialize method

m signature(object = "Hyper"): returns the slot m of the parameter of the distribution

m<- signature(object = "Hyper"): modifies the slot m of the parameter of the distribution

n signature(object = "Hyper"): returns the slot n of the parameter of the distribution

n<- signature(object = "Hyper"): modifies the slot n of the parameter of the distribution

k signature(object = "Hyper"): returns the slot k of the parameter of the distribution

k<- signature(object = "Hyper"): modifies the slot k of the parameter of the distribution

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See Also

[HyperParameter-class](#) [DiscreteDistribution-class](#) [Naturals-class](#) [rhyper](#)

Examples

```

H=Hyper(m=3,n=3,k=3) # H is a hypergeometric distribution with m=3,n=3,k=3.
r(H)(1) # one random number generated from this distribution, e.g. 2
d(H)(1) # Density of this distribution is 0.45 for x=1.
p(H)(1) # Probability that x<1 is 0.5.
q(H)(.1) # x=1 is the smallest value x such that p(H)(x)>=0.1.
m(H) # m of this distribution is 3.
m(H)=2 # m of this distribution is now 2.

```

HyperParameter-class

Class "HyperParameter"

Description

The parameter of a hypergeometric distribution, used by Hyper-class

Objects from the Class

Objects can be created by calls of the form `new("HyperParameter", k, m, n)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Hyper` is instantiated.

Slots

k: Object of class "numeric": k of a hypergeometric distribution
m: Object of class "numeric": m of a hypergeometric distribution
n: Object of class "numeric": n of a hypergeometric distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "HyperParameter"): initialize method
k signature(object = "HyperParameter"): returns the slot k of the parameter of the distribution
k<- signature(object = "HyperParameter"): modifies the slot k of the parameter of the distribution
m signature(object = "HyperParameter"): returns the slot m of the parameter of the distribution
m<- signature(object = "HyperParameter"): modifies the slot m of the parameter of the distribution
n signature(object = "HyperParameter"): returns the slot n of the parameter of the distribution
n<- signature(object = "HyperParameter"): modifies the slot n of the parameter of the distribution

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See Also

[Hyper-class Parameter-class](#)

Examples

```
W=new("HyperParameter",k=3, m=3, n=3)
m(W) # m of this distribution is 3.
m(W)=2 # m of this distribution is now 2.
```

Lnorm-class	Class "Lnorm"
-------------	---------------

Description

The log normal distribution has density

$$d(x) = \frac{1}{\sqrt{2\pi}\sigma x} e^{-(\log(x)-\mu)^2/2\sigma^2}$$

where μ , by default = 0, and σ , by default = 1, are the mean and standard deviation of the logarithm. C.f. [rlnorm](#)

Objects from the Class

Objects can be created by calls of the form `Lnorm(meanlog, sdlog)`. This object is a log normal distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "LnormParameter": the parameter of this distribution (meanlog and sdlog), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rlnorm`)

d: Object of class "function": density function (calls function `dlnorm`)

p: Object of class "function": cumulative function (calls function `plnorm`)

q: Object of class "function": inverse of the cumulative function (calls function `qlnorm`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Lnorm"): initialize method

meanlog signature(object = "Lnorm"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "Lnorm"): modifies the slot meanlog of the parameter of the distribution

sdlog signature(object = "Lnorm"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "Lnorm"): modifies the slot sdlog of the parameter of the distribution

Note

The mean is $E(X) = \exp(\mu + 1/2\sigma^2)$, and the variance $Var(X) = \exp(2\mu + \sigma^2)(\exp(\sigma^2) - 1)$ and hence the coefficient of variation is $\sqrt{\exp(\sigma^2) - 1}$ which is approximately σ when that is small (e.g., $\sigma < 1/2$).

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See Also

[LnormParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rlnorm](#)

Examples

```
L=Lnorm(meanlog=1,sdlog=1) # L is a lnorm distribution with mean=1 and sd=1.
r(L)(1) # one random number generated from this distribution, e.g. 3.608011
d(L)(1) # Density of this distribution is 0.2419707 for x=1.
p(L)(1) # Probability that x<1 is 0.1586553.
q(L)(.1) # Probability that x<0.754612 is 0.1.
meanlog(L) # meanlog of this distribution is 1.
meanlog(L)=2 # meanlog of this distribution is now 2.
```

LnormParameter-class

Class "LnormParameter"

Description

The parameter of a log normal distribution, used by Lnorm-class

Objects from the Class

Objects can be created by calls of the form `new("LnormParameter", meanlog, sdlog)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Lnorm is instantiated.

Slots

meanlog: Object of class "numeric": the mean of a log normal distribution

sdlog: Object of class "numeric": the sd of a log normal distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "LnormParameter"): initialize method

sdlog signature(object = "LnormParameter"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "LnormParameter"): modifies the slot sdlog of the parameter of the distribution

meanlog signature(object = "LnormParameter"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "LnormParameter"): modifies the slot meanlog of the parameter of the distribution

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See Also

[Lnorm-class](#) [Parameter-class](#)

Examples

```
W=new("LnormParameter",sdlog=1,meanlog=0)
meanlog(W) # meanlog of this distribution is 0.
meanlog(W)=2 # meanlog of this distribution is now 2.
```

Logis-class

Class "Logis"

Description

The Logistic distribution with $\text{location} = \mu$, by default = 0, and $\text{scale} = \sigma$, by default = 1, has distribution function

$$p(x) = \frac{1}{1 + e^{-(x-\mu)/\sigma}}$$

and density

$$d(x) = \frac{1}{\sigma} \frac{e^{(x-\mu)/\sigma}}{(1 + e^{(x-\mu)/\sigma})^2}$$

It is a long-tailed distribution with mean μ and variance $\pi^2/3\sigma^2$. C.f. [rlogis](#)

Objects from the Class

Objects can be created by calls of the form `Logis(location, scale)`. This object is a logistic distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "LogisParameter": the parameter of this distribution (location and scale), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rlogis`)

d: Object of class "function": density function (calls function `dlogis`)

p: Object of class "function": cumulative function (calls function `plogis`)

q: Object of class "function": inverse of the cumulative function (calls function `qlogis`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Logis"): initialize method

location signature(object = "Logis"): returns the slot location of the parameter of the distribution

location<- signature(object = "Logis"): modifies the slot location of the parameter of the distribution

scale signature(object = "Logis"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Logis"): modifies the slot scale of the parameter of the distribution

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See Also

[LogisParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rlogis](#)

Examples

```
L <- Logis(location = 1, scale = 1)
# L is a logistic distribution with location = 1 and scale = 1.
r(L)(1) # one random number generated from this distribution, e.g. 5.87557
d(L)(1) # Density of this distribution is 0.25 for x = 1.
p(L)(1) # Probability that x < 1 is 0.5.
```

```
q(L)(.1) # Probability that x < -1.197225 is 0.1.
location(L) # location of this distribution is 1.
location(L) <- 2 # location of this distribution is now 2.
```

```
LogisParameter-class
      Class "LogisParameter"
```

Description

The parameter of a logistic distribution, used by `Logis`-class

Objects from the Class

Objects can be created by calls of the form `new("LogisParameter", scale, location)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Logis` is instantiated.

Slots

scale: Object of class "numeric": the scale of a logistic distribution
location: Object of class "numeric": the location of a logistic distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "LogisParameter"): initialize method
location signature(object = "LogisParameter"): returns the slot location of the parameter of the distribution
location<- signature(object = "LogisParameter"): modifies the slot location of the parameter of the distribution
scale signature(object = "LogisParameter"): returns the slot scale of the parameter of the distribution
scale<- signature(object = "LogisParameter"): modifies the slot scale of the parameter of the distribution

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See Also

[Logis-class](#) [Parameter-class](#)

Examples

```
W=new("LogisParameter",location=0,scale=1)
scale(W) # scale of this distribution is 1.
scale(W)=2 # scale of this distribution is now 2.
```

Math-methods

*Methods for Function Math in Package 'distr'***Description**

Math-methods

Methods

Math signature(x = "AbscontDistribution"): application of a mathematical function, e.g. sin or exp (does not work with log!), to this absolutely continuous distribution

Math signature(x = "AbscontDistribution"): application of a mathematical function, e.g. sin or exp (does not work with log!), to this discrete distribution

Max-methods

*Methods for Function Max in Package 'distr'***Description**

Max-methods

Methods

Max signature(object = "UnifParameter"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "UnifParameter"): modifies the slot Max of the parameter of the distribution

Max signature(object = "Unif"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "Unif"): modifies the slot Max of the parameter of the distribution

Min-methods

*Methods for Function Min in Package 'distr'***Description**

Min-methods

Methods

Min signature(object = "UnifParameter"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "UnifParameter"): modifies the slot Min of the parameter of the distribution

Min signature(object = "Unif"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "Unif"): modifies the slot Min of the parameter of the distribution

Naturals-class

*Class "Naturals"***Description**

The distribution-classes contain a slot where the sample space is stored. Typically, discrete random variables take naturals as values.

Objects from the Class

Objects could theoretically be created by calls of the form `new("Naturals", dimension, name)`. Usually an object of this class is not needed on its own. It is generated automatically when a univariate discrete distribution is instantiated.

Slots

dimension: Object of class "character": the dimension of the space, by default = 1

name: Object of class "character": the name of the space, by default = "Natural Space"

Extends

Class "Reals", directly.

Class "EuclideanSpace", by class "Reals".

Class "rSpace", by class "Reals".

Methods

initialize signature(.Object = "Naturals"): initialize method

liesIn signature(object = "Naturals", x = "numeric"): Does a particular vector only contain naturals?

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See Also

[Reals-class](#) [DiscreteDistribution-class](#)

Examples

```
N=new("Naturals")
liesIn(N,1) # TRUE
liesIn(N,c(0,1)) # FALSE
liesIn(N,0.1) # FALSE
```

Nbinom-class	Class "Nbinom"
--------------	----------------

Description

The negative binomial distribution with `size = n`, by default = 1, and `prob = p`, by default = 0.5, has density

$$d(x) = \frac{\Gamma(x+n)}{\Gamma(n)x!} p^n (1-p)^x$$

for $x = 0, 1, 2, \dots$

This represents the number of failures which occur in a sequence of Bernoulli trials before a target number of successes is reached. C.f. [rnbinom](#)

Objects from the Class

Objects can be created by calls of the form `Nbinom(prob, size)`. This object is a negative binomial distribution.

Slots

img: Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param: Object of class "NbinomParameter": the parameter of this distribution (`prob`, `size`), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rnbinom`)

d: Object of class "function": density function (calls function `dnbinom`)

p: Object of class "function": cumulative function (calls function `pnbinom`)

q: Object of class "function": inverse of the cumulative function (calls function `qnbinom`). The quantile is defined as the smallest value x such that $F(x) \geq p$, where F is the distribution function.

support: Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

Class "DiscreteDistribution", directly.
 Class "UnivariateDistribution", by class "DiscreteDistribution".
 Class "Distribution", by class "DiscreteDistribution".

Methods

initialize signature(.Object = "Nbinom"): initialize method

prob signature(object = "Nbinom"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "Nbinom"): modifies the slot prob of the parameter of the distribution

size signature(object = "Nbinom"): returns the slot size of the parameter of the distribution

size<- signature(object = "Nbinom"): modifies the slot size of the parameter of the distribution

Note

Working with a computer, we use a finite interval as support which carries at least mass $1 - \text{TruncQuantile}$.

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See Also

[NbinomParameter-class](#) [DiscreteDistribution-class](#) [Naturals-class](#) [rnbinom](#)

Examples

```
N=Nbinom(prob=0.5,size=1) # N is a binomial distribution with prob=0.5 and size=1.
r(N)(1) # one random number generated from this distribution, e.g. 3
d(N)(1) # Density of this distribution is 0.25 for x=1.
p(N)(0.4) # Probability that x<0.4 is 0.5.
q(N)(.1) # x=0 is the smallest value x such that p(B)(x)>=0.1.
size(N) # size of this distribution is 1.
size(N)=2 # size of this distribution is now 2.
```

```
NbinomParameter-class
      Class "NbinomParameter"
```

Description

The parameter of a negative binomial distribution, used by Nbinom-class

Objects from the Class

Objects can be created by calls of the form `new("NbinomParameter", prob, size)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Nbinom is prepared.

Slots

prob: Object of class "numeric": the probability of a negative binomial distribution
size: Object of class "numeric": the size of a negative binomial distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "NbinomParameter"): initialize method
prob signature(object = "NbinomParameter"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "NbinomParameter"): modifies the slot prob of the parameter of the distribution
size signature(object = "NbinomParameter"): returns the slot size of the parameter of the distribution
size<- signature(object = "NbinomParameter"): modifies the slot size of the parameter of the distribution

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See Also

[Nbinom-class](#) [Parameter-class](#)

Examples

```
W=new("NbinomParameter",prob=0.5,size=1)
size(W) # size of this distribution is 1.
size(W)=2 # size of this distribution is now 2.
```

Norm-class	Class "Norm"
------------	--------------

Description

The normal distribution has density

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2}$$

where μ is the mean of the distribution and σ the standard deviation. C.f. [rnorm](#)

Objects from the Class

Objects can be created by calls of the form `Norm(mean, sd)`. This object is a normal distribution.

Slots

img: Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "UniNormParameter": the parameter of this distribution (mean and sd), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rnorm`)

d: Object of class "function": density function (calls function `dnorm`)

p: Object of class "function": cumulative function (calls function `pnorm`)

q: Object of class "function": inverse of the cumulative function (calls function `qnorm`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

* `signature(e1 = "numeric", e2 = "Norm")`: multiplication of this normal distribution by an object of class 'numeric'

+ `signature(e1 = "numeric", e2 = "Norm")`: addition of this normal distribution to an object of class 'numeric'

- `signature(e1 = "numeric", e2 = "Norm")`: subtraction of this normal distribution from an object of class 'numeric'

* `signature(e1 = "Norm", e2 = "numeric")`: multiplication of this normal distribution by an object of class 'numeric'

+ `signature(e1 = "Norm", e2 = "numeric")`: addition of this normal distribution to an object of class 'numeric'

- `signature(e1 = "Norm", e2 = "numeric")`: subtraction of an object of class 'numeric' from this normal distribution

```

/ signature(e1 = "Norm", e2 = "numeric"): division of this normal distribution by
  an object of class 'numeric'
- signature(e1 = "Norm", e2 = "Norm")
+ signature(e1 = "Norm", e2 = "Norm"): For the normal distribution the exact con-
  volution formulas are implemented thereby improving the general numerical approximation.
initialize signature(.Object = "Norm"): initialize method
mean signature(object = "Norm"): returns the slot mean of the parameter of the distri-
  bution
mean<- signature(object = "Norm"): modifies the slot mean of the parameter of the
  distribution
sd signature(object = "Norm"): returns the slot sd of the parameter of the distribution
sd<- signature(object = "Norm"): modifies the slot sd of the parameter of the distribu-
  tion

```

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See Also

[UniNormParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rnorm](#)

Examples

```

N=Norm(mean=1,sd=1) # N is a normal distribution with mean=1 and sd=1.
r(N)(1) # one random number generated from this distribution, e.g. 2.257783
d(N)(1) # Density of this distribution is 0.3989423 for x=1.
p(N)(1) # Probability that x<1 is 0.5.
q(N)(.1) # Probability that x<=0.2815516 is 0.1.
mean(N) # mean of this distribution is 1.
sd(N)=2 # sd of this distribution is now 2.
M=Norm() # M is a normal distribution with mean=0 and sd=1.
O=M+N # O is a normal distribution with mean=1 (=1+0) and sd=sqrt(5) (=sqrt(2^2+1^2)).

```

NormParameter-class

Class "NormParameter"

Description

The parameter of a normal distribution, used by Norm-class

Objects from the Class

Objects can be created by calls of the form `new("NormParameter", sd, mean)`. Usually an object of this class is not needed on its own. It is the mother-class of the class `UniNormParameter`, which is generated automatically when such a distribution is instantiated.

Slots

sd: Object of class "numeric": the sd of a normal distribution
mean: Object of class "numeric": the mean of a normal distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "NormParameter"): initialize method
mean signature(object = "NormParameter"): returns the slot mean of the parameter of the distribution
mean<- signature(object = "NormParameter"): modifies the slot mean of the parameter of the distribution
sd signature(object = "NormParameter"): returns the slot sd of the parameter of the distribution
sd<- signature(object = "NormParameter"): modifies the slot sd of the parameter of the distribution

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See Also

[Norm-class Parameter-class](#)

Examples

```
W <- new("NormParameter", mean = 0, sd = 1)
sd(W) # sd of this distribution is 1.
sd(W) <- 2 # sd of this distribution is now 2.
```

OptionalParameter-class

Class "OptionalParameter"

Description

auxiliary class; may contain either a Parameter or NULL, cf. J. Chambers, "green book".

Objects from the Class

A virtual Class: No objects may be created from it.

Methods

No methods defined with class "OptionalParameter" in the signature.

Author(s)

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Parameter-class	Class "Parameter"
-----------------	-------------------

Description

Parameter is the mother-class of all Parameter classes.

Objects from the Class

Objects can be created by calls of the form `new ("Parameter")`.

Slots

name: Object of class "character": a name / comment for the parameters

Methods

name `signature(object = "Parameter")`: returns the name of the parameter
name<- `signature(object = "Parameter")`: modifies the name of the parameter

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See Also

[Distribution-class](#)

Pois-class

Class "Pois"

Description

The Poisson distribution has density

$$p(x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

for $x = 0, 1, 2, \dots$. The mean and variance are $E(X) = Var(X) = \lambda$.

C.f. `rpois`

Objects from the Class

Objects can be created by calls of the form `Pois(lambda)`. This object is a Poisson distribution.

Slots

img: Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param: Object of class "PoisParameter": the parameter of this distribution (lambda), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rpois`)

d: Object of class "function": density function (calls function `dpois`)

p: Object of class "function": cumulative function (calls function `ppois`)

q: Object of class "function": inverse of the cumulative function (calls function `qpois`). The quantile is defined as the smallest value x such that $F(x) \geq p$, where F is the distribution function.

support: Object of class "numeric": a (sorted) vector containing the support of the discrete density function

Extends

Class "DiscreteDistribution", directly. Class "UnivariateDistribution", by class "DiscreteDistribution". Class "Distribution", by class "DiscreteDistribution".

Methods

+ `signature(e1 = "Pois", e2 = "Pois")`: For the Poisson distribution the exact convolution formula is implemented thereby improving the general numerical approximation.

initialize `signature(.Object = "Pois")`: initialize method

lambda `signature(object = "Pois")`: returns the slot lambda of the parameter of the distribution

lambda<- `signature(object = "Pois")`: modifies the slot lambda of the parameter of the distribution

Note

Working with a computer, we use a finite interval as support which carries at least mass (1-TruncQuantile).

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See Also

[PoisParameter-class](#) [DiscreteDistribution-class](#) [Naturals-class](#) [rpois](#)

Examples

```
P <- Pois(lambda = 1) # P is a Poisson distribution with lambda = 1.
r(P)(1) # one random number generated from this distribution, e.g. 1
d(P)(1) # Density of this distribution is 0.3678794 for x = 1.
p(P)(0.4) # Probability that x < 0.4 is 0.3678794.
q(P)(.1) # x = 0 is the smallest value x such that p(B)(x) >= 0.1.
lambda(P) # lambda of this distribution is 1.
lambda(P) <- 2 # lambda of this distribution is now 2.
R <- Pois(lambda = 3) # R is a Poisson distribution with lambda = 2.
S <- P + R # R is a Poisson distribution with lambda = 5(=2+3).
```

PoisParameter-class

Class "PoisParameter"

Description

The parameter of a Poisson distribution, used by Pois-class

Objects from the Class

Objects can be created by calls of the form `new("PoisParameter", lambda)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Pois` is prepared.

Slots

lambda: Object of class "numeric": the lambda of a Poisson distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "PoisParameter"): initialize method
lambda signature(object = "PoisParameter"): returns the slot lambda of the parameter of the distribution
lambda<- signature(object = "PoisParameter"): modifies the slot lambda of the parameter of the distribution

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See Also

[Pois-class Parameter-class](#)

Examples

```
W <- new("PoisParameter", lambda = 1)
lambda(W) # lambda of this distribution is 1.
lambda(W) <- 2 # lambda of this distribution is now 2.
```

Reals-class

Class "Reals"

Description

Particular case of a one-dimensional Euclidean Space

Objects from the Class

Objects could theoretically be created by calls of the form `new("Reals", dimension, name)`. Usually an object of this class is not needed on its own. It is generated automatically when a uni-variate absolutely continuous distribution is instantiated.

Slots

dimension: Object of class "character": the dimension of the space, by default = 1

name: Object of class "character": the name of the space, by default = "Real Space"

Extends

Class "EuclideanSpace", directly.
 Class "rSpace", by class "EuclideanSpace".

Methods

initialize signature(.Object = "Reals"): initialize method

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See Also

[EuclideanSpace-class](#) [Naturals-class](#) [AbscontDistribution-class](#)

Examples

```
R=new("Reals")
liesIn(R,c(0,0)) # FALSE
```

RtoDPQ	<i>RtoDPQ</i>
--------	---------------

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

```
RtoDPQ(r, e = RtoDPQ.e, n = DefaultNrGridPoints)
```

Arguments

<i>r</i>	the random number generator
<i>e</i>	10^e numbers are generated, a higher number leads to a better result.
<i>n</i>	The number of grid points used to create the approximated functions, a higher number leads to a better result.

Details

RtoDPQ generates 10^e random numbers, by default

$$e = RtoDPQ.e$$

. The density is formed on the basis of n points using `approxfun` and `density`, by default

$$n = DefaultNrGridPoints$$

. The cumulative distribution function and the quantile function are also created on the basis of n points using `approxfun` and `ecdf`. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ returns a list of functions.

<code>dfun</code>	density
<code>pfun</code>	cumulative distribution function
<code>qfun</code>	quantile function

Note

Use `RtoDPQ` for absolutely continuous and `RtoDPQ.d` for discrete distributions.

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See Also

[UnivariateDistribution-class](#)

Examples

```
rn2 <- function(n){rnorm(n)^2}
x <- RtoDPQ(r = rn2, e = 4, n = 512)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution
x$dfun(4)
RtoDPQ(r = rn2, e = 5, n = 1024) # for a better result

rp2 <- function(n){rpois(n, lambda = 1)^2}
x <- RtoDPQ.d(r = rp2, e = 5)
# returns density, cumulative distribution and quantile function of
# squared Poisson distribution with parameter lambda=1
```

RtoDPQ.d

RtoDPQ.d

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

```
RtoDPQ.d(r, e = RtoDPQ.e)
```

Arguments

r	the random number generator
e	10^e numbers are generated, a higher number leads to a better result.

Details

RtoDPQ.d generates 10^e random numbers, by default $e = \text{RtoDPQ.e}$ which are used to produce a density, cdf and quantile function. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ returns a list of functions.

dfun	density
pfun	cumulative distribution function
qfun	quantile function

Note

Use `RtoDPQ` for absolutely continuous and `RtoDPQ.d` for discrete distributions.

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See Also

[UnivariateDistribution-class](#)

Examples

```
rn2 <- function(n){rnorm(n)^2}
x <- RtoDPQ(r = rn2, e = 4, n = 512)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution

x$dfun(4)
RtoDPQ(r = rn2, e = 5, n = 1024) # for a better result

rp2 <- function(n){rpois(n, lambda = 1)^2}
x <- RtoDPQ.d(r = rp2, e = 5)
# returns density, cumulative distribution and quantile function of
# squared Poisson distribution with parameter lambda=1
```

Simulation-class *Class "Simulation"*

Description

In an object of type `Simulation` data can be simulated in any distribution and size.

Objects from the Class

Objects can be created by calls of the form `Simulation(filename, runs, samplesize, seed, distribution)`. A `Simulation`-object includes a filename, the number of runs, the size of the sample, the seed and the distribution of the random numbers. The slot `Data` stays empty until the method `simulate` has been used.

Slots

seed: Object of class "list": the seed the simulation has been generated with
distribution: Object of class "UnivariateDistribution": the distribution of the random numbers
filename: Object of class "character": the filename the simulation shall be saved
Data: Object of class "vectororNULL": the simulated data
runs: Object of class "numeric": the number of runs of the data
samplesize: Object of class "numeric": the size of the sample, so the dimension of the data

Extends

Class "Dataclass", directly.

Methods

Data<- signature(object = "Contsimulation"): ERROR: A modification of simulated data is not allowed.

distribution signature(object = "Simulation"): returns the distribution

distribution<- signature(object = "Simulation"): changes the distribution

seed signature(object = "Simulation"): returns the seed

seed<- signature(object = "Simulation"): changes the seed

runs<- signature(object = "Simulation"): changes the number of runs

samplesize<- signature(object = "Simulation"): changes the size of the sample

savedata signature(object = "Simulation"): saves the object without the data in the directory of R (After loading the data can be reproduced by using simulate.)

initialize signature(.Object = "Simulation"): initialize method

plot signature(x = "Simulation"): produces a plot of the data matrix

print signature(x = "Simulation"): returns filename, seed, number of runs, the size of the sample and the distribution

simulate signature(x = "Simulation"): generates the random numbers for the simulation

summary signature(object = "Simulation"): returns filename, seed, number of runs, the size of the sample and a statistical summary for each run

Note

Changing distribution, seed, runs or samplesize deletes possibly simulated data, as it would not fit to the new parameters.

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See Also

[Dataclass-class](#) [Contsimulation-class](#) [plot-methods](#) [print-methods](#) [summary-methods](#) [simulate-methods](#)

Examples

```
N=Norm() # N is a standard normal distribution.
S=Simulation(filename="xyz",runs=10,samplesize=3,seed=setRNG(),distribution=N)
Data(S) # no data yet
simulate(S)
Data(S) # now there are random numbers
Data(S) # the same data as before because the seed has not changed
seed(S)=setRNG()
```

```

simulate(S)
Data(S) # different data
savedata(S) # saves the object in the directory of R...
load("xyz") # loads it again...
Data(S) # ...without the data - use simulate to return it!

```

TParameter-class *Class "TParameter"*

Description

The parameter of a t distribution, used by Td-class

Objects from the Class

Objects can be created by calls of the form `new("TParameter", df)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Td is instantiated.

Slots

df: Object of class "numeric": the df of a T distribution

name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "TParameter"): initialize method

df signature(object = "TParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "TParameter"): modifies the slot df of the parameter of the distribution

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See Also

[Td-class Parameter-class](#)

Examples

```

W=new("TParameter",df=1)
df(W) # df of this distribution is 1.
df(W)=2 # df of this distribution is now 2.

```

Td-class	Class "Td"
----------	------------

Description

The t distribution with $\text{df} = \nu$ degrees of freedom has density

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

for all real x . It has mean 0 (for $\nu > 1$) and variance $\frac{\nu}{\nu-2}$ (for $\nu > 2$). C.f. [rt](#)

Objects from the Class

Objects can be created by calls of the form `Td(df)`. This object is a t distribution.

Slots

img: Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "TParameter": the parameter of this distribution (df), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rt`)

d: Object of class "function": density function (calls function `dt`)

p: Object of class "function": cumulative function (calls function `pt`)

q: Object of class "function": inverse of the cumulative function (calls function `qt`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Td"): initialize method

df signature(object = "Td"): returns the slot df of the parameter of the distribution

df<- signature(object = "Td"): modifies the slot df of the parameter of the distribution

Note

The general *non-central* t with parameters $(\nu, \delta) = (\text{df}, \text{ncp})$ is defined as a the distribution of $T_\nu(\delta) := \frac{U+\delta}{\chi_\nu/\sqrt{\nu}}$ where U and χ_ν are independent random variables, $U \sim \mathcal{N}(0, 1)$, and χ_ν^2 is chi-squared, see [rchisq](#).

The most used applications are power calculations for t -tests:

Let $T = \frac{\bar{X}-\mu_0}{S/\sqrt{n}}$ where \bar{X} is the [mean](#) and S the sample standard deviation ([sd](#)) of X_1, X_2, \dots, X_n which are i.i.d. $N(\mu, \sigma^2)$. Then T is distributed as non-centrally t with $\text{df} = n - 1$ degrees of freedom and non-centrality parameter $\text{ncp} = (\mu - \mu_0)\sqrt{n}/\sigma$.

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See Also

[TParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rt](#)

Examples

```
T <- Td(df = 1) # T is a t distribution with df = 1.
r(T)(1) # one random number generated from this distribution, e.g. -0.09697573
d(T)(1) # Density of this distribution is 0.1591549 for x = 1.
p(T)(1) # Probability that x < 1 is 0.75.
q(T)(.1) # Probability that x < -3.077684 is 0.1.
df(T) # df of this distribution is 1.
df(T) <- 2 # df of this distribution is now 2.
```

UniNormParameter-class

Class "UniNormParameter"

Description

The parameter of a univariate normal distribution, used by Norm-class

Objects from the Class

Objects can be created by calls of the form `new("NormParameter", sd, mean)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Norm is instantiated.

Slots

sd: Object of class "numeric": the sd of a univariate normal distribution
mean: Object of class "numeric": the mean of a univariate normal distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "NormParameter", directly. Class "Parameter", by class "NormParameter".

Methods

initialize signature(.Object = "UniNormParameter"): initialize method
mean signature(object = "UniNormParameter"): returns the slot mean of the parameter of the distribution
mean<- signature(object = "UniNormParameter"): modifies the slot mean of the parameter of the distribution

sd signature(object = "UniNormParameter"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "UniNormParameter"): modifies the slot sd of the parameter of the distribution

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See Also

[Norm-class](#) [NormParameter-class](#) [Parameter-class](#)

Examples

```
W <- new("UniNormParameter", mean = 0, sd = 1)
sd(W) # sd of this distribution is 1
sd(W) <- 2 # sd of this distribution is now 2
```

Unif-class

Class "Unif"

Description

The uniform distribution has density

$$d(x) = \frac{1}{\max - \min}$$

for \min , by default = 0, $\leq x \leq \max$, by default = 1. C.f. [runif](#)

Objects from the Class

Objects can be created by calls of the form `Unif(Min, Max)`. This object is a uniform distribution.

Slots

***** signature(e1 = "Unif", e2 = "numeric"): multiplication of this uniform distribution by an object of class 'numeric'

+ signature(e1 = "Unif", e2 = "numeric"): addition of this uniform distribution to an object of class 'numeric'

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "UnifParameter": the parameter of this distribution (Min and Max), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `runif`)

d: Object of class "function": density function (calls function `dunif`)

p: Object of class "function": cumulative function (calls function `punif`)

q: Object of class "function": inverse of the cumulative function (calls function `qunif`)

Extends

Class "AbscontDistribution", directly.
 Class "UnivariateDistribution", by class "AbscontDistribution".
 Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Unif"): initialize method
Min signature(object = "Unif"): returns the slot Min of the parameter of the distribution
Min<- signature(object = "Unif"): modifies the slot Min of the parameter of the distribution
Max signature(object = "Unif"): returns the slot Max of the parameter of the distribution
Max<- signature(object = "Unif"): modifies the slot Max of the parameter of the distribution

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See Also

[UnifParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [runif](#)

Examples

```
U=Unif(Min=0,Max=2) # U is a uniform distribution with Min=0 and Max=2.
r(U)(1) # one random number generated from this distribution, e.g. 1.984357
d(U)(1) # Density of this distribution is 0.5 for x=1.
p(U)(1) # Probability that x<1 is 0.5.
q(U)(.1) # Probability that x<0.2 is 0.1.
Min(U) # Min of this distribution is 0.
Min(U)=1 # Min of this distribution is now 1.
```

```
UnifParameter-class
  Class "UnifParameter"
```

Description

The parameter of a uniform distribution, used by Unif-class

Objects from the Class

Objects can be created by calls of the form `new("UnifParameter", Max, Min)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Unif` is instantiated.

Slots

Max: Object of class "numeric": the Max of a uniform distribution
Min: Object of class "numeric": the Min of a uniform distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "UnifParameter"): initialize method
Min signature(object = "UnifParameter"): returns the slot Min of the parameter of the distribution
Min<- signature(object = "UnifParameter"): modifies the slot Min of the parameter of the distribution
Max signature(object = "UnifParameter"): returns the slot Max of the parameter of the distribution
Max<- signature(object = "UnifParameter"): modifies the slot Max of the parameter of the distribution

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See Also

[Unif-class Parameter-class](#)

Examples

```
W=new("UnifParameter",Min=0,Max=1)
Max(W) # Max of this distribution is 1.
Max(W)=2 # Max of this distribution is now 2.
```

UnivariateDistribution-class

Class "UnivariateDistribution"

Description

The UnivariateDistribution-class is the mother-class of the classes AbscontDistribution and DiscreteDistribution.

Objects from the Class

Objects can be created by calls of the form `new("UnivariateDistribution")`.

Slots

- img:** Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- param:** Object of class "Parameter": the parameter of this distribution
- r:** Object of class "function": generates random numbers
- d:** Object of class "function": density function
- p:** Object of class "function": cumulative distribution function
- q:** Object of class "function": quantile function

Extends

Class "Distribution", directly.

Methods

- initialize** signature(.Object = "UnivariateDistribution"): initialize method
- signature(e1 = "UnivariateDistribution"): application of '-' to this univariate distribution
- * signature(e1 = "UnivariateDistribution", e2 = "numeric"): multiplication of this univariate distribution by an object of class 'numeric'
- / signature(e1 = "UnivariateDistribution", e2 = "numeric"): division of this univariate distribution by an object of class 'numeric'
- + signature(e1 = "UnivariateDistribution", e2 = "numeric"): addition of this univariate distribution to an object of class 'numeric'
- signature(e1 = "UnivariateDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this univariate distribution
- * signature(e1 = "numeric", e2 = "UnivariateDistribution"): multiplication of this univariate distribution by an object of class 'numeric'
- + signature(e1 = "numeric", e2 = "UnivariateDistribution"): addition of this univariate distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "UnivariateDistribution"): subtraction of this univariate distribution from an object of class 'numeric'
- + signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution"): Convolution of two univariate distributions. The slots p, d and q are approximated by grids.
- signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution"): Convolution of two univariate distributions. The slots p, d and q are approximated by grids.
- simplifyr** signature(object = "UnivariateDistribution"): simplifies the r-method of a distribution, see there for further information
- print** signature(object = "UnivariateDistribution"): returns the class of the object and its parameters

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See Also

[Parameter-class](#) [Distribution-class](#) [AbscontDistribution-class](#)
[DiscreteDistribution-class](#) [Reals-class](#) [RtoDPQ](#) [simplifyr-methods](#)

Weibull-class	Class "Weibull"
---------------	-----------------

Description

The Weibull distribution with shape parameter a , by default = 1, and scale parameter σ has density given by, by default = 1,

$$d(x) = (a/\sigma)(x/\sigma)^{a-1} \exp(-(x/\sigma)^a)$$

for $x > 0$.

C.f. [rweibull](#)

Objects from the Class

Objects can be created by calls of the form `Weibull(shape, scale)`. This object is a Weibull distribution.

Slots

img: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param: Object of class "WeibullParameter": the parameter of this distribution (shape and scale), declared at its instantiation

r: Object of class "function": generates random numbers (calls function `rweibull`)

d: Object of class "function": density function (calls function `dweibull`)

p: Object of class "function": cumulative function (calls function `pweibull`)

q: Object of class "function": inverse of the cumulative function (calls function `qweibull`)

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Weibull"): initialize method

scale signature(object = "Weibull"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Weibull"): modifies the slot scale of the parameter of the distribution

shape signature(object = "Weibull"): returns the slot shape of the parameter of the distribution

shape<- signature(object = "Weibull"): modifies the slot shape of the parameter of the distribution

Note

The density is $d(x) = 0$ for $x < 0$.
 The cumulative is $p(x) = 1 - \exp(-(x/\sigma)^a)$,
 the mean is $E(X) = \sigma\Gamma(1 + 1/a)$,
 and the $Var(X) = \sigma^2(\Gamma(1 + 2/a) - (\Gamma(1 + 1/a))^2)$.

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See Also

[WeibullParameter-class](#) [AbscontDistribution-class](#) [Reals-class](#) [rweibull](#)

Examples

```
W=Weibull(shape=1,scale=1) # W is a Weibull distribution with shape=1 and scale=1.
r(W)(1) # one random number generated from this distribution, e.g. 0.5204105
d(W)(1) # Density of this distribution is 0.3678794 for x=1.
p(W)(1) # Probability that x<1 is 0.6321206.
q(W)(.1) # Probability that x<0.1053605 is 0.1.
shape(W) # shape of this distribution is 1.
shape(W)=2 # shape of this distribution is now 2.
```

WeibullParameter-class

Class "WeibullParameter"

Description

The parameter of a Weibull distribution, used by Weibull-class

Objects from the Class

Objects can be created by calls of the form `new("WeibullParameter", shape, scale)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Weibull` is instantiated.

Slots

shape: Object of class "numeric": the shape of a Weibull distribution
scale: Object of class "numeric": the scale of a Weibull distribution
name: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "WeibullParameter"): initialize method
scale signature(object = "WeibullParameter"): returns the slot scale of a parameter of a Weibull distribution
scale<- signature(object = "WeibullParameter"): modifies the slot scale of a parameter of a Weibull distribution
shape signature(object = "WeibullParameter"): returns the slot shape of a parameter of a Weibull distribution
shape<- signature(object = "WeibullParameter"): modifies the slot shape of a parameter of a Weibull distribution

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See Also

[Weibull-class Parameter-class](#)

Examples

```
W=new("WeibullParameter",shape=1,scale=1)
shape(W) # shape of this distribution is 1.
shape(W)=2 # shape of this distribution is now 2.
```

call.ev-methods

Methods for Function call.ev in Package 'distr'

Description

call.ev-methods

Methods

call.ev signature(object = "Evaluation"): returns the call which created the object

cload	<i>cload</i>
-------	--------------

Description

loads the comment file from a saved Dataclass or Evaluation object

Usage

```
cload(filename)
```

Arguments

filename the filename which was declared at the instantiation of the Dataclass

Details**Value**

no value is returned

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See Also

[Evaluation-class Dataclass-class load savedata-methods](#)

Examples

```
# see Dataclass and Evaluation for examples
## The function is currently defined as
function(filename){
  eval.parent(parse(text=paste("load(\"",filename,".comment\"")", sep = "")))
}
```

d-methods	<i>Methods for Function d in Package ‘distr’</i>
-----------	--

Description

d-methods

Methods

d signature(object = "Distribution"): returns the density function

df-methods

*Methods for Function df in Package ‘distr’***Description**

df-methods

Methods

df signature(object = "TParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "TParameter"): modifies the slot df of the parameter of the distribution

df signature(object = "Td"): returns the slot df of the parameter of the distribution

df<- signature(object = "Td"): modifies the slot df of the parameter of the distribution

df signature(object = "ChisqParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "ChisqParameter"): modifies the slot df of the parameter of the distribution

df signature(object = "Chisq"): returns the slot df of the parameter of the distribution

df<- signature(object = "Chisq"): modifies the slot df of the parameter of the distribution

df1-methods

*Methods for Function df1 in Package ‘distr’***Description**

df-methods

Methods

df1 signature(object = "FParameter"): returns the slot df1 of the parameter of an F-distribution

df1<- signature(object = "FParameter"): modifies the slot df1 of the parameter of an F-distribution

df1 signature(object = "Fd"): returns the slot df1 of the slot param of the distribution

df1<- signature(object = "Fd"): modifies the slot df1 of the slot param of the distribution

df2-methods

Methods for Function df2 in Package 'distr'

Description

df-methods

Methods

df2 signature(object = "FParameter"): returns the slot df2 of the parameter of an F-distribution

df2<- signature(object = "FParameter"): modifies the slot df2 of the parameter of an F-distribution

df2 signature(object = "Fd"): returns the slot df2 of the slot param of the distribution

df2<- signature(object = "Fd"): modifies the slot df2 of the slot param of the distribution

dimension-methods

Methods for Function dimension in Package 'distr'

Description

dimension-methods

Methods

dimension signature(object = "EuclideanSpace"): returns the dimension of the space

dimension<- signature(object = "EuclideanSpace"): modifies the dimension of the space

distribution-methods

Methods for Function distribution in Package 'distr'

Description

distribution-methods

Methods

distribution signature(object = "Simulation"): returns the slot distribution of the simulation

distribution<- signature(object = "Simulation"): changes the slot distribution of the simulation

distribution.c-methods

Methods for Function distribution.c in Package ‘distr’

Description

distribution-methods

Methods

distribution.c signature(object = "Contsimulation"): returns the distribution of the contaminated data

distribution.c<- signature(object = "Contsimulation"): changes the distribution of the contaminated data

distribution.id-methods

Methods for Function distribution.id in Package ‘distr’

Description

distribution-methods

Methods

distribution.id signature(object = "Contsimulation"): returns the distribution of the ideal data

distribution.id<- signature(object = "Contsimulation"): changes the distribution of the ideal data

distroptions

function to change the global variables of the package ‘distr’

Description

With **distroptions** you may inspect and change the global variables used by the package ‘**distr**’

Usage

```
distroptions(arg = "missing", value = -1)
```

Arguments

arg	the global variable to be shown or changed
value	the new value of the global variable

Value

`distroptions()` returns a list of the global variables. `distroptions(arg=x)` returns the global variable `x`. `distroptions(arg=x,value=y)` sets the value of the global variable `x` to `y`.

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Examples

```
distroptions("RtoDPQ.e") # returns the value of RtoDPQ.e, by default = 5
distroptions("RtoDPQ.e",6) # now RtoDPQ.e = 6

## The function is currently defined as
function (arg = "missing", value = -1)
{
  globals <- list(DefaultNrFFTGridPointsExponent = DefaultNrFFTGridPointsExponent,
    DefaultNrGridPoints = DefaultNrGridPoints, DistrResolution = DistrResolution,
    RtoDPQ.e = RtoDPQ.e, TruncQuantile = TruncQuantile)
  if (arg == "missing") {
    print(globals)
    return(invisible())
  }
  if (!any(arg == names(globals)))
    stop(paste("No such variable:", arg))
  if (value == -1)
    switch(arg, DefaultNrGridPoints = DefaultNrGridPoints,
      DistrResolution = DistrResolution, TruncQuantile = TruncQuantile,
      DefaultNrFFTGridPointsExponent = DefaultNrFFTGridPointsExponent,
      RtoDPQ.e = RtoDPQ.e)
  else eval.parent(parse(text = paste("assignInNamespace(\"",
    arg, "\",", value, "\", \"distr\")", sep = "")))
}
```

estimator-methods *Methods for Function estimator in Package ‘distr’*

Description

estimator-methods

Methods

estimator `signature(object = "Evaluation")`: returns the estimator

evaluate-methods *Methods for Function evaluate in Package ‘distr’*

Description

evaluate-methods

Methods

evaluate signature(object = "Dataclass", estimator = "function"): creates an object of type "Evaluation", see there for further information

See Also

[Evaluation-class](#)

filename-methods *Methods for Function filename in Package ‘distr’*

Description

filename-methods

Methods

filename signature(object = "Dataclass"): returns the filename

filename<- signature(object = "Dataclass"): changes the filename

filename signature(object = "Evaluation"): returns the filename of the evaluated object

img-methods *Methods for Function img in Package ‘distr’*

Description

img-methods

Methods

img signature(object = "Distribution"): returns the image space / domain of the distribution

ind-methods	<i>Methods for Function ind in Package ‘distr’</i>
-------------	--

Description

ind-methods

Methods

ind signature(object = "Contsimulation"): returns an indicator showing which data is contaminated

k-methods	<i>Methods for Function k in Package ‘distr’</i>
-----------	--

Description

k-methods

Methods

k signature(object = "HyperParameter"): returns the slot k of the parameter of the distribution

k<- signature(object = "HyperParameter"): modifies the slot k of the parameter of the distribution

k signature(object = "Hyper"): returns the slot k of the parameter of the distribution

k<- signature(object = "Hyper"): modifies the slot k of the parameter of the distribution

lambda-methods	<i>Methods for Function lambda in Package ‘distr’</i>
----------------	---

Description

lambda-methods

Methods

lambda signature(object = "PoisParameter"): returns the slot lambda of the parameter of the distribution

lambda<- signature(object = "PoisParameter"): modifies the slot lambda of the parameter of the distribution

lambda signature(object = "Pois"): returns the slot lambda of the parameter of the distribution

lambda<- signature(object = "Pois"): modifies the slot lambda of the parameter of the distribution

liesIn-methods

Methods for Function liesIn in Package 'distr'

Description

liesIn-methods

Methods

liesIn signature(object = "EuclideanSpace", x = "numeric"):

Does a particular vector lie in this space or not?

liesIn signature(object = "Naturals", x = "numeric"):

Does a particular vector only contain naturals?

location-methods

Methods for Function location in Package 'distr'

Description

location-methods

Methods

location signature(object = "LogisParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "LogisParameter"): modifies the slot location of the parameter of the distribution

location signature(object = "Logis"): returns the slot location of the parameter of the distribution

location<- signature(object = "Logis"): modifies the slot location of the parameter of the distribution

location signature(object = "CauchyParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "CauchyParameter"): modifies the slot location of the parameter of the distribution

location signature(object = "Cauchy"): returns the slot location of the parameter of the distribution

location<- signature(object = "Cauchy"): modifies the slot location of the parameter of the distribution

location signature(object = "DiracParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "DiracParameter"): modifies the slot location of the parameter of the distribution

location signature(object = "Dirac"): returns the slot location of the parameter of the distribution

location<- signature(object = "Dirac"): modifies the slot location of the parameter of the distribution

m-methods	<i>Methods for Function m in Package ‘distr’</i>
-----------	--

Description

m-methods

Methods

m signature(object = "HyperParameter"): returns the slot m of the parameter of the distribution

m<- signature(object = "HyperParameter"): modifies the slot m of the parameter of the distribution

m signature(object = "Hyper"): returns the slot m of the parameter of the distribution

m<- signature(object = "Hyper"): modifies the slot m of the parameter of the distribution

mean-methods	<i>Methods for Function mean in Package ‘distr’</i>
--------------	---

Description

mean-methods

Methods

mean signature(object = "NormParameter"): returns the slot mean of the parameter of the distribution

mean<- signature(object = "NormParameter"): modifies the slot mean of the parameter of the distribution

mean signature(object = "Norm"): returns the slot mean of the parameter of the distribution

mean<- signature(object = "Norm"): modifies the slot mean of the parameter of the distribution

meanlog-methods *Methods for Function meanlog in Package ‘distr’*

Description

meanlog-methods

Methods

meanlog signature(object = "LnormParameter"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "LnormParameter"): modifies the slot meanlog of the parameter of the distribution

meanlog signature(object = "Lnorm"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "Lnorm"): modifies the slot meanlog of the parameter of the distribution

n-methods *Methods for Function n in Package ‘distr’*

Description

n-methods

Methods

n signature(object = "HyperParameter"): returns the slot n of the parameter of the distribution

n<- signature(object = "HyperParameter"): modifies the slot n of the parameter of the distribution

n signature(object = "Hyper"): returns the slot n of the parameter of the distribution

n<- signature(object = "Hyper"): modifies the slot n of the parameter of the distribution

name-methods *Methods for Function name in Package ‘distr’*

Description

name-methods

Methods

name signature(object = "Parameter"): returns the slot name of the parameter

name<- signature(object = "Parameter"): modifies the slot name of the parameter

name signature(object = "rSpace"): returns the slot name of the space

name<- signature(object = "rSpace"): modifies the slot name of the space

name signature(object = "Evaluation"): returns the slot name of data object

ncp-methods

*Methods for Function ncp in Package 'distr'***Description**

ncp-methods

Methods

ncp signature(object = "ChisqParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "ChisqParameter"): modifies the slot ncp of the parameter of the distribution

ncp signature(object = "Chisq"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Chisq"): modifies the slot ncp of the parameter of the distribution

operators-methods

Methods for operators +,-,,/ in Package 'distr'***Description**

operator-methods

Methods

- signature(e1 = "UnivariateDistribution"): application of '-' to this univariate distribution
- * signature(e1 = "UnivariateDistribution", e2 = "numeric"): multiplication of this univariate distribution by an object of class 'numeric'
- / signature(e1 = "UnivariateDistribution", e2 = "numeric"): division of this univariate distribution by an object of class 'numeric'
- + signature(e1 = "UnivariateDistribution", e2 = "numeric"): addition of this univariate distribution to an object of class 'numeric'
- signature(e1 = "UnivariateDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this univariate distribution
- * signature(e1 = "numeric", e2 = "UnivariateDistribution"): multiplication of this univariate distribution by an object of class 'numeric'
- + signature(e1 = "numeric", e2 = "UnivariateDistribution"): addition of this univariate distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "UnivariateDistribution"): subtraction of this univariate distribution from an object of class 'numeric'
- + signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution"): Convolution of two univariate distributions. The slots p, d and q are approximated by grids.

```

- signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution"):
    Convolution of two univariate distributions. The slots p, d and q are approximated by grids.
- signature(e1 = "AbscontDistribution"):
    application of '-' to this absolutely continuous distribution
* signature(e1 = "AbscontDistribution", e2 = "numeric"):
    multiplication of this absolutely continuous distribution by an object of class 'numeric'
/ signature(e1 = "AbscontDistribution", e2 = "numeric"):
    division of this absolutely continuous distribution by an object of class 'numeric'
+ signature(e1 = "AbscontDistribution", e2 = "numeric"):
    addition of this absolutely continuous distribution to an object of class 'numeric'
- signature(e1 = "AbscontDistribution", e2 = "numeric"):
    subtraction of an object of class 'numeric' from this absolutely continuous distribution
* signature(e1 = "numeric", e2 = "AbscontDistribution"):
    multiplication of this absolutely continuous distribution by an object of class 'numeric'
+ signature(e1 = "numeric", e2 = "AbscontDistribution"):
    addition of this absolutely continuous distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "AbscontDistribution"):
    subtraction of this absolutely continuous distribution from an object of class 'numeric'
+ signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"):
    Convolution of two absolutely continuous distributions. The slots p, d and q are approximated
    by grids.
- signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"):
    Convolution of two absolutely continuous distributions. The slots p, d and q are approximated
    by grids.
- signature(e1 = "DiscreteDistribution"):
    application of '-' to this discrete distribution
* signature(e1 = "DiscreteDistribution", e2 = "numeric"):
    multiplication of this discrete distribution by an object of class 'numeric'
/ signature(e1 = "DiscreteDistribution", e2 = "numeric"):
    division of this discrete distribution by an object of class 'numeric'
+ signature(e1 = "DiscreteDistribution", e2 = "numeric"):
    addition of this discrete distribution to an object of class 'numeric'
- signature(e1 = "DiscreteDistribution", e2 = "numeric"):
    subtraction of an object of class 'numeric' from this discrete distribution
* signature(e1 = "numeric", e2 = "DiscreteDistribution"):
    multiplication of this discrete distribution by an object of class 'numeric'
+ signature(e1 = "numeric", e2 = "DiscreteDistribution"):
    addition of this discrete distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "DiscreteDistribution"):
    subtraction of this discrete distribution from an object of class 'numeric'
+ signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"):
    Convolution of two discrete distributions. The slots p, d and q are approximated by grids.

```

```

- signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"):
  Convolution of two discrete distributions. The slots p, d and q are approximated by grids.
* signature(e1 = "numeric", e2 = "Norm"):
  multiplication of this normal distribution by an object of class 'numeric'
+ signature(e1 = "numeric", e2 = "Norm"):
  addition of this normal distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "Norm"):
  subtraction of this normal distribution from an object of class 'numeric'
* signature(e1 = "Norm", e2 = "numeric"):
  multiplication of this normal distribution by an object of class 'numeric'
+ signature(e1 = "Norm", e2 = "numeric"):
  addition of this normal distribution to an object of class 'numeric'
- signature(e1 = "Norm", e2 = "numeric"):
  subtraction of an object of class 'numeric' from this normal distribution
/ signature(e1 = "Norm", e2 = "numeric"):
  division of this normal distribution by an object of class 'numeric'
- signature(e1 = "Norm", e2 = "Norm")
+ signature(e1 = "Norm", e2 = "Norm"):
  For the normal distribution the exact convolution formulas are implemented thereby improving
  the general numerical approximation.
* signature(e1 = "Unif", e2 = "numeric"):
  multiplication of this uniform distribution by an object of class 'numeric'
+ signature(e1 = "Unif", e2 = "numeric"):
  addition of this uniform distribution to an object of class 'numeric'
+ signature(e1 = "Binom", e2 = "Binom"):
  For two binomial distributions with the same probabilities the exact convolution formula is
  implemented thereby improving the general numerical approximation.
+ signature(e1 = "Pois", e2 = "Pois"):
  For the Poisson distribution the exact convolution formula is implemented thereby improving
  the general numerical approximation.

```

See Also

[UnivariateDistribution-class](#) [AbscontDistribution-class](#)
[DiscreteDistribution-class](#) [Norm-class](#) [Binom-class](#) [Pois-class](#)

p-methods

Methods for Function p in Package 'distr'

Description

p-methods

Methods

p signature(object = "Distribution"): returns the cumulative distribution function

param-methods

Methods for Function param in Package 'distr'

Description

param-methods

Methods**param** signature(object = "Distribution"): returns the parameter

plot-methods

Methods for Function plot in Package 'distr'

Description

plot-methods

Methods**plot** signature(object = "AbscontDistribution"): plots density, cumulative and the inverse of the cumulative function**plot** signature(object = "DiscreteDistribution"): plots density, cumulative and the inverse of the cumulative function**plot** signature(object = "Dataclass"): produces a plot of the data matrix**plot** signature(object = "Simulation"): produces a plot of the data matrix**plot** signature(object = "Contsimulation"): produces a plot of the real data matrix**plot** signature(object = "Evaluation"): returns a boxplot of the result

print-methods

Methods for Function print in Package 'distr'

Description

print-methods

Methods**print** signature(x = "UnivariateDistribution"): returns the class of the object and its parameters**print** signature(x = "Dataclass"): returns filename, number of runs and the size of the sample**print** signature(x = "Simulation"): returns filename, seed, number of runs, the size of the sample and the distribution**print** signature(x = "Contsimulation"): returns filename, seed, number of runs, the size of the sample, the rate and the distributions**print** signature(x = "Evaluation"): returns the name of the data object, its filename, the estimator used and the result

prob-methods

Methods for Function prob in Package ‘distr’

Description

prob-methods

Methods

prob signature(object = "BinomParameter"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "BinomParameter"): modifies the slot prob of the parameter of the distribution

prob signature(object = "Binom"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "Binom"): modifies the slot prob of the parameter of the distribution

prob signature(object = "NbinomParameter"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "NbinomParameter"): modifies the slot prob of the parameter of the distribution

prob signature(object = "Nbinom"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "Nbinom"): modifies the slot prob of the parameter of the distribution

prob signature(object = "GeomParameter"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "GeomParameter"): modifies the slot prob of the parameter of the distribution

prob signature(object = "Geom"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "Geom"): modifies the slot prob of the parameter of the distribution

q-methods

Methods for Function q in Package ‘distr’

Description

q-methods

Methods

q signature(object = "Distribution"): returns the quantile function

r-methods	<i>Methods for Function r in Package ‘distr’</i>
-----------	--

Description

r-methods

Methods

p signature(object = "Distribution"): returns the cumulative distribution function

rSpace-class	<i>Class "rSpace"</i>
--------------	-----------------------

Description

The distribution-classes contain a slot where the sample space is stored. Typically, discrete random variables take naturals as values. rSpace is the mother-class of the class EuclideanSpace.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

name: Object of class "character": the name of the space

Methods

name signature(object = "rSpace"): returns the name of the space

name<- signature(object = "rSpace"): changes the name of the space

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See Also

[EuclideanSpace-class](#) [Distribution-class](#)

rate-methods	<i>Methods for Function rate in Package ‘distr’</i>
--------------	---

Description

rate-methods

Methods

rate signature(object = "ExpParameter"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "ExpParameter"): modifies the slot rate of the parameter of the distribution

rate signature(object = "Exp"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "Exp"): modifies the slot rate of the parameter of the distribution

rate signature(object = "Contsimulation"): returns the contamination rate

rate<- signature(object = "Contsimulation"): modifies the contamination rate

result-methods	<i>Methods for Function result in Package ‘distr’</i>
----------------	---

Description

result-methods

Methods

result signature(object = "Evaluation"): returns the result of an evaluation

runs-methods	<i>Methods for Function runs in Package ‘distr’</i>
--------------	---

Description

runs-methods

Methods

runs signature(object = "Dataclass"): returns the number of runs

runs<- signature(object = "Simulation"): changes the number of runs

runs<- signature(object = "Contsimulation"): changes the number of runs

samplesize-methods *Methods for Function samplesize in Package 'distr'*

Description

samplesize-methods

Methods

samplesize signature(object = "Dataclass"): returns the size of the sample

samplesize<- signature(object = "Simulation"): changes the size of the sample

samplesize<- signature(object = "Contsimulation"): changes the size of the sample

savedata-methods *Methods for Function savedata in Package 'distr'*

Description

savedata-methods

Methods

savedata signature(object = "Dataclass"): saves the object (with the data) in the directory of R

savedata signature(object = "Simulation"): saves the object without the data in the directory of R (After loading the data can be reproduced by using simulate.)

savedata signature(object = "Contsimulation"): saves the object without the data in the directory of R (After loading the data can be reproduced by using simulate.)

savedata signature(object = "Evaluation"): saves the object in two files in the directory of R - one with data, one without as comment file

See Also

[Dataclass-class](#) [Simulation-class](#) [Contsimulation-class](#) [Evaluation-class](#)

Description

scale-methods

Methods

scale signature(object = "GammaParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "GammaParameter"): modifies the slot scale of the parameter of the distribution

scale signature(object = "Gammad"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Gammad"): modifies the slot scale of the parameter of the distribution

scale signature(object = "LogisParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "LogisParameter"): modifies the slot scale of the parameter of the distribution

scale signature(object = "Logis"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Logis"): modifies the slot scale of the parameter of the distribution

scale signature(object = "WeibullParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "WeibullParameter"): modifies the slot scale of the parameter of the distribution

scale signature(object = "Weibull"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Weibull"): modifies the slot scale of the parameter of the distribution

scale signature(object = "CauchyParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "CauchyParameter"): modifies the slot scale of the parameter of the distribution

scale signature(object = "Cauchy"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Cauchy"): modifies the slot scale of the parameter of the distribution

sd-methods

*Methods for Function sd in Package ‘distr’***Description**

sd-methods

Methods

sd signature(object = "NormParameter"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "NormParameter"): modifies the slot sd of the parameter of the distribution

sd signature(object = "Norm"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "Norm"): modifies the slot sd of the parameter of the distribution

sdlog-methods

*Methods for Function sdlog in Package ‘distr’***Description****Methods**

sdlog signature(object = "LnormParameter"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "LnormParameter"): modifies the slot sdlog of the parameter of the distribution

sdlog signature(object = "Lnorm"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "Lnorm"): modifies the slot sdlog of the parameter of the distribution

seed-methods

*Methods for Function seed in Package 'distr'***Description**

seed-methods

Methods

seed signature(object = "Simulation"): returns the slot seed of an object of class "Simulation"

seed<- signature(object = "Simulation"): changes the slot seed of an object of class "Simulation"

seed signature(object = "Contsimulation"): returns the slot seed of an object of class "Contsimulation"

seed<- signature(object = "Contsimulation"): changes the slot seed of an object of class "Contsimulation"

Note

The value to which the seed is set has to be consistent with the **setRNG**-package; to draw a “new” simulation, use something like `seed(X) <- setRNG() ; simulate(X)`; cf. manual to this package, p. 9

shape-methods

*Methods for Function shape in Package 'distr'***Description**

shape-methods

Methods

shape signature(object = "GammaParameter"): returns the slot shape of a parameter of a Gamma distribution

shape<- signature(object = "GammaParameter"): modifies the slot shape of a parameter of a Gamma distribution

shape signature(object = "Gammad"): returns the slot shape of the parameter slot of a Gamma distribution

shape<- signature(object = "Gammad"): modifies the slot shape of the parameter slot of a Gamma distribution

shape signature(object = "WeibullParameter"): returns the slot shape of a parameter of a Weibull distribution

shape<- signature(object = "WeibullParameter"): modifies the slot shape of a parameter of a Weibull distribution

shape signature(object = "Weibull"): returns the slot shape of the parameter slot of the distribution

shape<- signature(object = "Weibull"): modifies the slot shape of the parameter slot of the distribution

shape1-methods	<i>Methods for Function shape1 in Package ‘distr’</i>
----------------	---

Description

shape-methods

Methods

shape1 signature(object = "BetaParameter"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "BetaParameter"): modifies the slot shape1 of the parameter of the distribution

shape1 signature(object = "Beta"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "Beta"): modifies the slot shape1 of the parameter of the distribution

shape2-methods	<i>Methods for Function shape2 in Package ‘distr’</i>
----------------	---

Description

shape-methods

Methods

shape2 signature(object = "BetaParameter"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "BetaParameter"): modifies the slot shape2 of the parameter of the distribution

shape2 signature(object = "Beta"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "Beta"): modifies the slot shape2 of the parameter of the distribution

simplifyr-methods *Methods for Function simplifyr in Package ‘distr’*

Description

simplifyr-methods

Methods

simplifyr signature(.Object = "UnivariateDistribution"): After several transformations of a given distribution it may take quite a long time to generate random numbers from the resulting distribution. simplifyr generates a certain number, by default 10^5 , of random numbers once. This pool of random numbers forms the basis for further uses of the r-method. That is, random numbers are generated by sampling with replacement out of this pool.

Note

If you want to generate many random numbers, you should use simplifyr with a big size to be sure, that your numbers are really random.

See Also

[Distribution-class](#)

Examples

```
F <- ( Norm() + Binom() + Pois() + Exp() ) * 2 - 10
system.time(r(F)(10^6))
simplifyr(F, size = 10^6)
system.time(r(F)(10^6))
```

simulate-methods *Methods for Function simulate in Package ‘distr’*

Description

simulate-methods

Methods

simulate signature(x = "Simulation"): generates the random numbers for the simulation

simulate signature(x = "Contsimulation"): generates the random numbers for the simulation

size-methods

*Methods for Function size in Package 'distr'***Description**

size-methods

Methods

size signature(object = "BinomParameter"): returns the slot size of the parameter of the distribution

size<- signature(object = "BinomParameter"): modifies the slot size of the parameter of the distribution

size signature(object = "Binom"): returns the slot size of the parameter of the distribution

size<- signature(object = "Binom"): modifies the slot size of the parameter of the distribution

size signature(object = "NbinomParameter"): returns the slot size of the parameter of the distribution

size<- signature(object = "NbinomParameter"): modifies the slot size of the parameter of the distribution

size signature(object = "Nbinom"): returns the slot size of the parameter of the distribution

size<- signature(object = "Nbinom"): modifies the slot size of the parameter of the distribution

standardMethods

*standardMethods***Description**

Creates definitions for accessor and replacement functions of an given class.

Usage

```
standardMethods(class, writetofile = FALSE, directory)
```

Arguments

class the class for which accessor and replacement functions are to be produced, given as a string

writetofile logical value, indicating wheter output is to be written to a file

directory if writetofile = TRUE, the output is written to a file in the given directory, the name of the file starting with "classname " and ending with "StandardMethods.txt"

Value

no value is returned

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Examples

```
setClass("testclass", representation(a = "numeric", b = "character"))
standardMethods("testclass")
#directory = "C:/Dokumente und Einstellungen/X/Eigene Dateien/Studium/R/SWP/"
#standardMethods("testclass", writetofile = TRUE, directory = directory)
```

summary-methods	<i>Methods for Function summary in Package ‘distr’</i>
-----------------	--

Description

summary-methods

Methods

summary signature(object = "Dataclass"): returns the same information as print, moreover a statistical summary for each run

summary signature(object = "Simulation"): returns filename, seed, number of runs, the size of the sample and a statistical summary for each run

summary signature(object = "Contsimulation"): returns filename, seed, number of runs, the size of the sample, the rate and a statistical summary for each run of the real data

summary signature(object = "Evaluation"): returns the name of the data object, its filename, the estimator used and a statistical summary of the result

support-methods	<i>Methods for Function support in Package ‘distr’</i>
-----------------	--

Description

support-methods

Methods

support signature(object = "DiscreteDistributionContsimulation"): returns the support

vectororNULL-class *Class "vectororNULL"*

Description

auxiliary class; may contain either a vector or NULL, cf. J. Chambers, "green book".

Objects from the Class

A virtual Class: No objects may be created from it.

Methods

No methods defined with class "vectororNULL" in the signature.

Note

Dataclass-class can save data either of type "NULL" (means no data) or "vector"

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Index

*Topic **distribution**

AbscontDistribution-class, [2](#)
 Beta-class, [4](#)
 Binom-class, [6](#)
 Cauchy-class, [9](#)
 Chisq-class, [11](#)
 Dirac-class, [18](#)
 DiscreteDistribution-class, [21](#)
 Distribution-class, [23](#)
 Exp-class, [26](#)
 Fd-class, [30](#)
 Gammad-class, [32](#)
 Geom-class, [34](#)
 Hyper-class, [36](#)
 Lnorm-class, [39](#)
 Logis-class, [41](#)
 Naturals-class, [45](#)
 Nbinom-class, [46](#)
 Norm-class, [48](#)
 Pois-class, [52](#)
 Reals-class, [55](#)
 Td-class, [61](#)
 Unif-class, [63](#)
 UnivariateDistribution-class, [65](#)
 Weibull-class, [67](#)
 (INTRO.DISTR), [1](#)
 *, AbscontDistribution, numeric-method
 (*operators-methods*), [80](#)
 *, DiscreteDistribution, numeric-method
 (*operators-methods*), [80](#)
 *, Exp, numeric-method
 (*operators-methods*), [80](#)
 *, Gammad, numeric-method
 (*operators-methods*), [80](#)
 *, Norm, numeric-method
 (*operators-methods*), [80](#)
 *, Unif, numeric-method
 (*operators-methods*), [80](#)
 *, UnivariateDistribution, numeric-method
 (*operators-methods*), [80](#)
 *, numeric, Norm-method

 (*operators-methods*), [80](#)
 *, numeric, UnivariateDistribution-method
 (*operators-methods*), [80](#)
 *, numeric-method, AbscontDistribution
 (*operators-methods*), [80](#)
 *, numeric-method, DiscreteDistribution
 (*operators-methods*), [80](#)
 *, numeric-method, UnivariateDistribution
 (*operators-methods*), [80](#)
 +, AbscontDistribution, AbscontDistribution-meth
 (*operators-methods*), [80](#)
 +, AbscontDistribution, DiscreteDistribution-meth
 (*operators-methods*), [80](#)
 +, AbscontDistribution, numeric-method
 (*operators-methods*), [80](#)
 +, Binom, Binom-method
 (*operators-methods*), [80](#)
 +, Chisq, Chisq-method
 (*operators-methods*), [80](#)
 +, DiscreteDistribution, AbscontDistribution-meth
 (*operators-methods*), [80](#)
 +, DiscreteDistribution, DiscreteDistribution-meth
 (*operators-methods*), [80](#)
 +, DiscreteDistribution, numeric-method
 (*operators-methods*), [80](#)
 +, Exp, Exp-method
 (*operators-methods*), [80](#)
 +, Gammad, Gammad-method
 (*operators-methods*), [80](#)
 +, Nbinom, Nbinom-method
 (*operators-methods*), [80](#)
 +, Norm, Norm-method
 (*operators-methods*), [80](#)
 +, Norm, numeric-method
 (*operators-methods*), [80](#)
 +, Pois, Pois-method
 (*operators-methods*), [80](#)
 +, Unif, numeric-method
 (*operators-methods*), [80](#)
 +, UnivariateDistribution, DiscreteDistribution-meth
 (*operators-methods*), [80](#)
 +, UnivariateDistribution, numeric-method
 (*operators-methods*), [80](#)

- + ,numeric, Norm-method
(operators-methods), 80
- + ,numeric, UnivariateDistribution-method
(operators-methods), 80
- + ,numeric-method, AbscontDistribution
(operators-methods), 80
- + ,numeric-method, DiscreteDistribution
(operators-methods), 80
- + ,numeric-method, UnivariateDistribution
(operators-methods), 80
- ,AbscontDistribution
(operators-methods), 80
- ,AbscontDistribution, DiscreteDistribution
(operators-methods), 80
- ,AbscontDistribution, numeric-method
(operators-methods), 80
- ,DiscreteDistribution
(operators-methods), 80
- ,DiscreteDistribution, DiscreteDistribution-method
(operators-methods), 80
- ,DiscreteDistribution, numeric-method
(operators-methods), 80
- ,Norm, Norm-method
(operators-methods), 80
- ,Norm, numeric-method
(operators-methods), 80
- ,UnivariateDistribution
(operators-methods), 80
- ,UnivariateDistribution, ANY-method
(operators-methods), 80
- ,UnivariateDistribution, DiscreteDistribution-method
(operators-methods), 80
- ,UnivariateDistribution, UnivariateDistribution-method
(operators-methods), 80
- ,UnivariateDistribution, numeric-method
(operators-methods), 80
- ,numeric, Norm-method
(operators-methods), 80
- ,numeric, UnivariateDistribution-method
(operators-methods), 80
- ,numeric-method, AbscontDistribution
(operators-methods), 80
- ,numeric-method, DiscreteDistribution
(operators-methods), 80
- ,numeric-method, UnivariateDistribution
(operators-methods), 80
- / ,AbscontDistribution, numeric-method
(operators-methods), 80
- / ,DiscreteDistribution, numeric-method
(operators-methods), 80
- / ,Norm, numeric-method
(operators-methods), 80
- / ,UnivariateDistribution, numeric-method
(operators-methods), 80
- AbscontDistribution-class, 5, 10,
12, 22, 27, 31, 33, 40, 42, 50, 55, 62,
64, 67, 68, 82
- AbscontDistribution-class, 2
- Beta (Beta-class), 4
- Beta-class, 3, 6
- Beta-class, 4
- BetaParameter-class, 5
- BetaParameter-class, 5
- Binom (Binom-class), 6
- Binom-class, 9, 22, 82
- Binom-class, 6
- BinomParameter-class, 7
- BinomParameter-class, 8
- call.ev (call.ev-methods), 69
- call.ev, Evaluation-method
(call.ev-methods), 69
- call.ev-methods, 69
- Cauchy (Cauchy-class), 9
- Cauchy-class, 3, 11
- Cauchy-class, 9
- CauchyParameter-class, 10
- CauchyParameter-class, 10
- Chisq (Chisq-class), 11
- Chisq-class, 3, 14
- Chisq-class, 11
- ChisqParameter-class, 12
- ChisqParameter-class, 13
- cloud, 18, 26, 70
- Contsimulation
(Contsimulation-class), 14
- Contsimulation-class, 18, 26, 59, 87
- Contsimulation-class, 14
- d (d-methods), 70
- d, Distribution-method
(d-methods), 70
- d-methods, 70
- Data (Data-methods), 16
- Data, Dataclass-method
(Data-methods), 16
- Data-methods, 16
- Data.c (Data.c-methods), 16
- Data.c, Contsimulation-method
(Data.c-methods), 16
- Data.c-methods, 16
- Data.id (Data.id-methods), 17
- Data.id, Contsimulation-method
(Data.id-methods), 17

- Data.id-methods, [17](#)
- Data<- (*Data-methods*), [16](#)
- Data<- ,Contsimulation-method (*Data-methods*), [16](#)
- Data<- ,Dataclass-method (*Data-methods*), [16](#)
- Data<- ,Simulation-method (*Data-methods*), [16](#)
- Data<-methods (*Data-methods*), [16](#)
- Dataclass (*Dataclass-class*), [17](#)
- Dataclass-class, [16](#), [26](#), [59](#), [70](#), [87](#)
- Dataclass-class, [17](#)
- DefaultNrFFTGridPointsExponent (*distroptions*), [73](#)
- DefaultNrGridPoints (*distroptions*), [73](#)
- df (*df-methods*), [71](#)
- df ,Chisq-method (*df-methods*), [71](#)
- df ,ChisqParameter-method (*df-methods*), [71](#)
- df ,Td-method (*df-methods*), [71](#)
- df ,TParameter-method (*df-methods*), [71](#)
- df-methods, [71](#)
- df1 (*df1-methods*), [71](#)
- df1 ,Fd-method (*df1-methods*), [71](#)
- df1 ,FParameter-method (*df1-methods*), [71](#)
- df1-methods, [71](#)
- df1<- (*df1-methods*), [71](#)
- df1<- ,Fd-method (*df1-methods*), [71](#)
- df1<- ,FParameter-method (*df1-methods*), [71](#)
- df1<-methods (*df1-methods*), [71](#)
- df2 (*df2-methods*), [72](#)
- df2 ,Fd-method (*df2-methods*), [72](#)
- df2 ,FParameter-method (*df2-methods*), [72](#)
- df2-methods, [72](#)
- df2<- (*df2-methods*), [72](#)
- df2<- ,Fd-method (*df2-methods*), [72](#)
- df2<- ,FParameter-method (*df2-methods*), [72](#)
- df2<-methods (*df2-methods*), [72](#)
- df<- (*df-methods*), [71](#)
- df<- ,Chisq-method (*df-methods*), [71](#)
- df<- ,ChisqParameter-method (*df-methods*), [71](#)
- df<- ,Td-method (*df-methods*), [71](#)
- df<- ,TParameter-method (*df-methods*), [71](#)
- df<-methods (*df-methods*), [71](#)
- dimension (*dimension-methods*), [72](#)
- dimension ,EuclideanSpace-method (*dimension-methods*), [72](#)
- dimension-methods, [72](#)
- dimension<- (*dimension-methods*), [72](#)
- dimension<- ,EuclideanSpace-method (*dimension-methods*), [72](#)
- dimension<-methods (*dimension-methods*), [72](#)
- Dirac (*Dirac-class*), [18](#)
- Dirac-class, [20](#), [22](#)
- Dirac-class, [18](#)
- DiracParameter-class, [19](#)
- DiracParameter-class, [20](#)
- DiscreteDistribution-class, [3](#), [7](#), [19](#), [35](#), [37](#), [45](#), [47](#), [53](#), [67](#), [82](#)
- DiscreteDistribution-class, [21](#)
- distribution (*distribution-methods*), [72](#)
- distribution ,Simulation-method (*distribution-methods*), [72](#)
- Distribution-class, [24](#), [52](#), [67](#), [85](#), [92](#)
- Distribution-class, [23](#)
- distribution-methods, [72](#)
- distribution.c (*distribution.c-methods*), [73](#)
- distribution.c ,Contsimulation-method (*distribution.c-methods*), [73](#)
- distribution.c-methods, [73](#)
- distribution.c<- (*distribution.c-methods*), [73](#)
- distribution.c<- ,Contsimulation-method (*distribution.c-methods*), [73](#)
- distribution.c<-methods (*distribution.c-methods*), [73](#)
- distribution.id (*distribution.id-methods*), [73](#)
- distribution.id ,Contsimulation-method (*distribution.id-methods*), [73](#)
- distribution.id-methods, [73](#)
- distribution.id<- (*distribution.id-methods*), [73](#)
- distribution.id<- ,Contsimulation-method

- (distribution.id-methods)*,
73
- distribution.id<-methods*
(distribution.id-methods),
73
- distribution<-*
(distribution-methods), 72
- distribution<- ,Simulation-method*
(distribution-methods), 72
- distribution<-methods*
(distribution-methods), 72
- distroptions*, 73
- DistrResolution (distroptions)*, 73
- estimator (estimator-methods)*, 74
- estimator, Evaluation-method*
(estimator-methods), 74
- estimator-methods*, 74
- EuclideanSpace-class*, 55, 85
- EuclideanSpace-class*, 24
- evaluate (evaluate-methods)*, 75
- evaluate, Dataclass, function-method*
(evaluate-methods), 75
- evaluate-methods*, 75
- Evaluation-class*, 18, 70, 75, 87
- Evaluation-class*, 25
- Exp (Exp-class)*, 26
- Exp-class*, 3, 28
- Exp-class*, 26
- ExpParameter-class*, 27
- ExpParameter-class*, 28
- Fd (Fd-class)*, 30
- Fd-class*, 3, 29
- Fd-class*, 30
- filename (filename-methods)*, 75
- filename, Dataclass-method*
(filename-methods), 75
- filename, Evaluation-method*
(filename-methods), 75
- filename-methods*, 75
- filename<- (filename-methods)*, 75
- filename<- ,Dataclass-method*
(filename-methods), 75
- filename<-methods*
(filename-methods), 75
- FParameter-class*, 31
- FParameter-class*, 29
- Gammad (Gammad-class)*, 32
- Gammad-class*, 3, 32
- Gammad-class*, 32
- GammaParameter-class*, 33
- GammaParameter-class*, 31
- Geom (Geom-class)*, 34
- Geom-class*, 22, 36
- Geom-class*, 34
- GeomParameter-class*, 35
- GeomParameter-class*, 35
- Hyper (Hyper-class)*, 36
- Hyper-class*, 22, 38
- Hyper-class*, 36
- HyperParameter-class*, 37
- HyperParameter-class*, 37
- img (img-methods)*, 75
- img, Distribution-method*
(img-methods), 75
- img-methods*, 75
- ind (ind-methods)*, 76
- ind, Contsimulation-method*
(ind-methods), 76
- ind-methods*, 76
- initialize, AbscontDistribution-method*
(AbscontDistribution-class),
2
- initialize, Beta-method*
(Beta-class), 4
- initialize, BetaParameter-method*
(BetaParameter-class), 5
- initialize, Binom-method*
(Binom-class), 6
- initialize, BinomParameter-method*
(BinomParameter-class), 8
- initialize, Cauchy-method*
(Cauchy-class), 9
- initialize, CauchyParameter-method*
(CauchyParameter-class), 10
- initialize, Chisq-method*
(Chisq-class), 11
- initialize, ChisqParameter-method*
(ChisqParameter-class), 13
- initialize, Contsimulation-method*
(Contsimulation-class), 14
- initialize, Dataclass-method*
(Dataclass-class), 17
- initialize, Dirac-method*
(Dirac-class), 18
- initialize, DiracParameter-method*
(DiracParameter-class), 20
- initialize, DiscreteDistribution-method*
(DiscreteDistribution-class),
21
- initialize, EuclideanSpace-method*
(EuclideanSpace-class), 24

- initialize, Evaluation-method
(*Evaluation-class*), 25
- initialize, Exp-method
(*Exp-class*), 26
- initialize, ExpParameter-method
(*ExpParameter-class*), 28
- initialize, Fd-method (*Fd-class*),
30
- initialize, FParameter-method
(*FParameter-class*), 29
- initialize, Gammad-method
(*Gammad-class*), 32
- initialize, GammaParameter-method
(*GammaParameter-class*), 31
- initialize, Geom-method
(*Geom-class*), 34
- initialize, GeomParameter-method
(*GeomParameter-class*), 35
- initialize, Hyper-method
(*Hyper-class*), 36
- initialize, HyperParameter-method
(*HyperParameter-class*), 37
- initialize, Lnrm-method
(*Lnrm-class*), 39
- initialize, LnrmParameter-method
(*LnrmParameter-class*), 40
- initialize, Logis-method
(*Logis-class*), 41
- initialize, LogisParameter-method
(*LogisParameter-class*), 43
- initialize, Naturals-method
(*Naturals-class*), 45
- initialize, Nbinom-method
(*Nbinom-class*), 46
- initialize, NbinomParameter-method
(*NbinomParameter-class*), 47
- initialize, Norm-method
(*Norm-class*), 48
- initialize, NormParameter-method
(*NormParameter-class*), 50
- initialize, Pois-method
(*Pois-class*), 52
- initialize, PoisParameter-method
(*PoisParameter-class*), 54
- initialize, Reals-method
(*Reals-class*), 55
- initialize, Simulation-method
(*Simulation-class*), 58
- initialize, Td-method (*Td-class*),
61
- initialize, TParameter-method
(*TParameter-class*), 60
- initialize, Unif-method
(*Unif-class*), 63
- initialize, UnifParameter-method
(*UnifParameter-class*), 64
- initialize, UniNormParameter-method
(*UniNormParameter-class*),
62
- initialize, UnivariateDistribution-method
(*UnivariateDistribution-class*),
65
- initialize, Weibull-method
(*Weibull-class*), 67
- initialize, WeibullParameter-method
(*WeibullParameter-class*),
68
- k (*k-methods*), 76
- k, Hyper-method (*k-methods*), 76
- k, HyperParameter-method
(*k-methods*), 76
- k-methods, 76
- k<- (*k-methods*), 76
- k<- , Hyper-method (*k-methods*), 76
- k<- , HyperParameter-method
(*k-methods*), 76
- k<-methods (*k-methods*), 76
- lambda (*lambda-methods*), 76
- lambda, Pois-method
(*lambda-methods*), 76
- lambda, PoisParameter-method
(*lambda-methods*), 76
- lambda-methods, 76
- lambda<- (*lambda-methods*), 76
- lambda<- , Pois-method
(*lambda-methods*), 76
- lambda<- , PoisParameter-method
(*lambda-methods*), 76
- lambda<-methods (*lambda-methods*),
76
- liesIn (*liesIn-methods*), 77
- liesIn, EuclideanSpace, numeric-method
(*liesIn-methods*), 77
- liesIn, Naturals, numeric-method
(*liesIn-methods*), 77
- liesIn-methods, 24
- liesIn-methods, 77
- Lnrm (*Lnrm-class*), 39
- Lnrm-class, 3, 41
- Lnrm-class, 39
- LnrmParameter-class, 40
- LnrmParameter-class, 40
- load, 18, 26, 70

- location(*location-methods*), 77
- location, Cauchy-method
(*location-methods*), 77
- location, CauchyParameter-method
(*location-methods*), 77
- location, Dirac-method
(*location-methods*), 77
- location, DiracParameter-method
(*location-methods*), 77
- location, Logis-method
(*location-methods*), 77
- location, LogisParameter-method
(*location-methods*), 77
- location-methods, 77
- location<- (*location-methods*), 77
- location<- , Cauchy-method
(*location-methods*), 77
- location<- , CauchyParameter-method
(*location-methods*), 77
- location<- , Dirac-method
(*location-methods*), 77
- location<- , DiracParameter-method
(*location-methods*), 77
- location<- , Logis-method
(*location-methods*), 77
- location<- , LogisParameter-method
(*location-methods*), 77
- location<-methods
(*location-methods*), 77
- Logis (*Logis-class*), 41
- Logis-class, 3, 43
- Logis-class, 41
- LogisParameter-class, 42
- LogisParameter-class, 43

- m (*m-methods*), 78
- m, Hyper-method (*m-methods*), 78
- m, HyperParameter-method
(*m-methods*), 78
- m-methods, 78
- m<- (*m-methods*), 78
- m<- , Hyper-method (*m-methods*), 78
- m<- , HyperParameter-method
(*m-methods*), 78
- m<-methods (*m-methods*), 78
- Math, AbscontDistribution-method
(*Math-methods*), 44
- Math, DiscreteDistribution-method
(*Math-methods*), 44
- Math-methods, 44
- Max (*Max-methods*), 44
- Max, Unif-method (*Max-methods*), 44
- Max, UnifParameter-method
(*Max-methods*), 44
- Max-methods, 44
- Max<- (*Max-methods*), 44
- Max<- , Unif-method (*Max-methods*), 44
- Max<- , UnifParameter-method
(*Max-methods*), 44
- Max<-methods (*Max-methods*), 44
- mean, 61
- mean (*mean-methods*), 78
- mean, Norm-method (*mean-methods*), 78
- mean, NormParameter-method
(*mean-methods*), 78
- mean-methods, 78
- mean<- (*mean-methods*), 78
- mean<- , Norm-method
(*mean-methods*), 78
- mean<- , NormParameter-method
(*mean-methods*), 78
- mean<-methods (*mean-methods*), 78
- meanlog (*meanlog-methods*), 79
- meanlog, Lnorm-method
(*meanlog-methods*), 79
- meanlog, LnormParameter-method
(*meanlog-methods*), 79
- meanlog-methods, 79
- meanlog<- (*meanlog-methods*), 79
- meanlog<- , Lnorm-method
(*meanlog-methods*), 79
- meanlog<- , LnormParameter-method
(*meanlog-methods*), 79
- meanlog<-methods
(*meanlog-methods*), 79
- Min (*Min-methods*), 44
- Min, Unif-method (*Min-methods*), 44
- Min, UnifParameter-method
(*Min-methods*), 44
- Min-methods, 44
- Min<- (*Min-methods*), 44
- Min<- , Unif-method (*Min-methods*), 44
- Min<- , UnifParameter-method
(*Min-methods*), 44
- Min<-methods (*Min-methods*), 44

- n (*n-methods*), 79
- n, Hyper-method (*n-methods*), 79
- n, HyperParameter-method
(*n-methods*), 79
- n-methods, 79
- n<- (*n-methods*), 79

- `n<-`, Hyper-method (*n-methods*), 79
- `n<-`, HyperParameter-method (*n-methods*), 79
- `n<-methods` (*n-methods*), 79
- `name` (*name-methods*), 79
- `name`, Evaluation-method (*name-methods*), 79
- `name`, Parameter-method (*name-methods*), 79
- `name`, rSpace-method (*name-methods*), 79
- `name-methods`, 79
- `name<-` (*name-methods*), 79
- `name<-`, Parameter-method (*name-methods*), 79
- `name<-`, rSpace-method (*name-methods*), 79
- `name<-methods` (*name-methods*), 79
- Naturals-class, 7, 19, 35, 37, 47, 53, 55
- Naturals-class, 45
- Nbinom (*Nbinom-class*), 46
- Nbinom-class, 22, 48
- Nbinom-class, 46
- NbinomParameter-class, 47
- NbinomParameter-class, 47
- `ncp` (*ncp-methods*), 80
- `ncp`, Chisq-method (*ncp-methods*), 80
- `ncp`, ChisqParameter-method (*ncp-methods*), 80
- `ncp-methods`, 80
- `ncp<-` (*ncp-methods*), 80
- `ncp<-`, Chisq-method (*ncp-methods*), 80
- `ncp<-`, ChisqParameter-method (*ncp-methods*), 80
- `ncp<-methods` (*ncp-methods*), 80
- Norm (*Norm-class*), 48
- Norm-class, 3, 51, 63, 82
- Norm-class, 48
- NormParameter-class, 63
- NormParameter-class, 50
- operators-methods, 80
- OptionalParameter-class, 51
- `p` (*p-methods*), 82
- `p`, Distribution-method (*p-methods*), 82
- `p-methods`, 82
- `param` (*param-methods*), 83
- `param`, Distribution-method (*param-methods*), 83
- `param-methods`, 83
- Parameter-class, 3, 6, 9, 11, 14, 20, 22, 23, 28, 29, 32, 36, 38, 41, 43, 48, 51, 54, 60, 63, 65, 67, 69
- Parameter-class, 52
- `plot`, AbscontDistribution-method (*plot-methods*), 83
- `plot`, Contsimulation-method (*plot-methods*), 83
- `plot`, Dataclass-method (*plot-methods*), 83
- `plot`, DiscreteDistribution-method (*plot-methods*), 83
- `plot`, Evaluation-method (*plot-methods*), 83
- `plot`, Simulation-method (*plot-methods*), 83
- `plot-methods`, 16, 18, 26, 59
- `plot-methods`, 83
- Pois (*Pois-class*), 52
- Pois-class, 22, 54, 82
- Pois-class, 52
- PoisParameter-class, 53
- PoisParameter-class, 54
- `print`, Contsimulation-method (*print-methods*), 83
- `print`, Dataclass-method (*print-methods*), 83
- `print`, Evaluation-method (*print-methods*), 83
- `print`, Simulation-method (*print-methods*), 83
- `print`, UnivariateDistribution-method (*print-methods*), 83
- `print-methods`, 18, 59
- `print-methods`, 83
- `prob` (*prob-methods*), 84
- `prob`, Binom-method (*prob-methods*), 84
- `prob`, BinomParameter-method (*prob-methods*), 84
- `prob`, Geom-method (*prob-methods*), 84
- `prob`, GeomParameter-method (*prob-methods*), 84
- `prob`, Nbinom-method (*prob-methods*), 84
- `prob`, NbinomParameter-method (*prob-methods*), 84
- `prob-methods`, 84
- `prob<-` (*prob-methods*), 84
- `prob<-`, Binom-method (*prob-methods*), 84

- prob<- ,BinomParameter-method
(*prob-methods*), 84
- prob<- ,Geom-method
(*prob-methods*), 84
- prob<- ,GeomParameter-method
(*prob-methods*), 84
- prob<- ,Nbinom-method
(*prob-methods*), 84
- prob<- ,NbinomParameter-method
(*prob-methods*), 84
- prob<-methods (*prob-methods*), 84
- q (*q-methods*), 84
- q, Distribution-method
(*q-methods*), 84
- q-methods, 84
- r (*r-methods*), 85
- r, Distribution-method
(*r-methods*), 85
- r-methods, 85
- rate (*rate-methods*), 86
- rate, Contsimulation-method
(*rate-methods*), 86
- rate, Exp-method (*rate-methods*), 86
- rate, ExpParameter-method
(*rate-methods*), 86
- rate-methods, 86
- rate<- (*rate-methods*), 86
- rate<- ,Contsimulation-method
(*rate-methods*), 86
- rate<- ,Exp-method (*rate-methods*), 86
- rate<- ,ExpParameter-method
(*rate-methods*), 86
- rate<-methods (*rate-methods*), 86
- rbeta, 4, 5
- rbinom, 6, 7
- rcauchy, 9, 10
- rchisq, 11, 12, 61
- Reals-class, 3, 5, 10, 12, 22, 24, 27, 31, 33, 40, 42, 45, 50, 62, 64, 67, 68
- Reals-class, 55
- result (*result-methods*), 86
- result, Evaluation-method
(*result-methods*), 86
- result-methods, 86
- rexp, 26, 27
- rf, 30, 31
- rgamma, 32, 33
- rgeom, 34, 35
- rhyper, 36, 37
- rlnorm, 39, 40
- rlogis, 41, 42
- rnbinom, 46, 47
- rnorm, 48, 50
- rpois, 52, 53
- rSpace-class, 24
- rSpace-class, 85
- rt, 61, 62
- RtoDPQ, 3, 56, 67
- RtoDPQ.d, 22, 57
- RtoDPQ.e (*distroptions*), 73
- runif, 63, 64
- runs (*runs-methods*), 86
- runs, Dataclass-method
(*runs-methods*), 86
- runs-methods, 86
- runs<- (*runs-methods*), 86
- runs<- ,Contsimulation-method
(*runs-methods*), 86
- runs<- ,Simulation-method
(*runs-methods*), 86
- runs<-methods (*runs-methods*), 86
- rweibull, 67, 68
- samplesize (*samplesize-methods*), 87
- samplesize, Dataclass-method
(*samplesize-methods*), 87
- samplesize-methods, 87
- samplesize<-
(*samplesize-methods*), 87
- samplesize<- ,Contsimulation-method
(*samplesize-methods*), 87
- samplesize<- ,Simulation-method
(*samplesize-methods*), 87
- samplesize<-methods
(*samplesize-methods*), 87
- savedata (*savedata-methods*), 87
- savedata, Contsimulation-method
(*savedata-methods*), 87
- savedata, Dataclass-method
(*savedata-methods*), 87
- savedata, Evaluation-method
(*savedata-methods*), 87
- savedata, Simulation-method
(*savedata-methods*), 87
- savedata-methods, 16, 18, 26, 70
- savedata-methods, 87
- scale (*scale-methods*), 88
- scale, Cauchy-method
(*scale-methods*), 88
- scale, CauchyParameter-method
(*scale-methods*), 88

- scale, Gammad-method
(*scale-methods*), 88
- scale, GammaParameter-method
(*scale-methods*), 88
- scale, Logis-method
(*scale-methods*), 88
- scale, LogisParameter-method
(*scale-methods*), 88
- scale, Weibull-method
(*scale-methods*), 88
- scale, WeibullParameter-method
(*scale-methods*), 88
- scale-methods, 88
- scale<- (*scale-methods*), 88
- scale<- , Cauchy-method
(*scale-methods*), 88
- scale<- , CauchyParameter-method
(*scale-methods*), 88
- scale<- , Gammad-method
(*scale-methods*), 88
- scale<- , GammaParameter-method
(*scale-methods*), 88
- scale<- , Logis-method
(*scale-methods*), 88
- scale<- , LogisParameter-method
(*scale-methods*), 88
- scale<- , Weibull-method
(*scale-methods*), 88
- scale<- , WeibullParameter-method
(*scale-methods*), 88
- scale<-methods (*scale-methods*), 88
- sd, 61
- sd (*sd-methods*), 89
- sd, Norm-method (*sd-methods*), 89
- sd, NormParameter-method
(*sd-methods*), 89
- sd-methods, 89
- sd<- (*sd-methods*), 89
- sd<- , Norm-method (*sd-methods*), 89
- sd<- , NormParameter-method
(*sd-methods*), 89
- sd<-methods (*sd-methods*), 89
- sdlog (*sdlog-methods*), 89
- sdlog, Lnrm-method
(*sdlog-methods*), 89
- sdlog, LnrmParameter-method
(*sdlog-methods*), 89
- sdlog-methods, 89
- sdlog<- (*sdlog-methods*), 89
- sdlog<- , Lnrm-method
(*sdlog-methods*), 89
- sdlog<- , LnrmParameter-method
(*sdlog-methods*), 89
- sdlog<-methods (*sdlog-methods*), 89
- seed (*seed-methods*), 90
- seed, Contsimulation-method
(*seed-methods*), 90
- seed, Simulation-method
(*seed-methods*), 90
- seed-methods, 90
- seed<- (*seed-methods*), 90
- seed<- , Contsimulation-method
(*seed-methods*), 90
- seed<- , Simulation-method
(*seed-methods*), 90
- seed<-methods (*seed-methods*), 90
- shape (*shape-methods*), 90
- shape, Gammad-method
(*shape-methods*), 90
- shape, GammaParameter-method
(*shape-methods*), 90
- shape, Weibull-method
(*shape-methods*), 90
- shape, WeibullParameter-method
(*shape-methods*), 90
- shape-methods, 90
- shapel (*shapel-methods*), 91
- shapel, Beta-method
(*shapel-methods*), 91
- shapel, BetaParameter-method
(*shapel-methods*), 91
- shapel-methods, 91
- shapel<- (*shapel-methods*), 91
- shapel<- , Beta-method
(*shapel-methods*), 91
- shapel<- , BetaParameter-method
(*shapel-methods*), 91
- shapel<-methods (*shapel-methods*), 91
- shape2 (*shape2-methods*), 91
- shape2, Beta-method
(*shape2-methods*), 91
- shape2, BetaParameter-method
(*shape2-methods*), 91
- shape2-methods, 91
- shape2<- (*shape2-methods*), 91
- shape2<- , Beta-method
(*shape2-methods*), 91
- shape2<- , BetaParameter-method
(*shape2-methods*), 91
- shape2<-methods (*shape2-methods*), 91
- shape<- (*shape-methods*), 90
- shape<- , Gammad-method

- (*shape-methods*), 90
- shape<- ,GammaParameter-method
 - (*shape-methods*), 90
- shape<- ,Weibull-method
 - (*shape-methods*), 90
- shape<- ,WeibullParameter-method
 - (*shape-methods*), 90
- shape<-methods (*shape-methods*), 90
- simplifyr (*simplifyr-methods*), 92
- simplifyr,UnivariateDistribution-method
 - (*simplifyr-methods*), 92
- simplifyr-methods, 67
- simplifyr-methods, 92
- simulate (*simulate-methods*), 92
- simulate,Contsimulation-method
 - (*simulate-methods*), 92
- simulate,Simulation-method
 - (*simulate-methods*), 92
- simulate-methods, 16, 26, 59
- simulate-methods, 92
- Simulation (*Simulation-class*), 58
- Simulation-class, 16, 18, 26, 87
- Simulation-class, 58
- size (*size-methods*), 93
- size,Binom-method (*size-methods*), 93
- size,BinomParameter-method
 - (*size-methods*), 93
- size,Nbinom-method
 - (*size-methods*), 93
- size,NbinomParameter-method
 - (*size-methods*), 93
- size-methods, 93
- size<- (*size-methods*), 93
- size<- ,Binom-method
 - (*size-methods*), 93
- size<- ,BinomParameter-method
 - (*size-methods*), 93
- size<- ,Nbinom-method
 - (*size-methods*), 93
- size<- ,NbinomParameter-method
 - (*size-methods*), 93
- size<-methods (*size-methods*), 93
- standardMethods, 93
- summary,Contsimulation-method
 - (*summary-methods*), 94
- summary,Dataclass-method
 - (*summary-methods*), 94
- summary,Evaluation-method
 - (*summary-methods*), 94
- summary,Simulation-method
 - (*summary-methods*), 94
- summary-methods, 16, 18, 26, 59
- summary-methods, 94
- support (*support-methods*), 94
- support,DiscreteDistribution-method
 - (*support-methods*), 94
- support-methods, 94
- Td (*Td-class*), 61
- Td-class, 3, 60
- Td-class, 61
- TParameter-class, 62
- TParameter-class, 60
- TruncQuantile (*distroptions*), 73
- Unif (*Unif-class*), 63
- Unif-class, 3, 65
- Unif-class, 63
- UnifParameter-class, 64
- UnifParameter-class, 64
- UniNormParameter-class, 50
- UniNormParameter-class, 62
- UnivariateDistribution-class, 3, 22, 23, 57, 58, 82
- UnivariateDistribution-class, 65
- vectororNULL-class, 95
- Weibull (*Weibull-class*), 67
- Weibull-class, 3, 69
- Weibull-class, 67
- WeibullParameter-class, 68
- WeibullParameter-class, 68