Package ‘SkewHyperbolic’

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Description Functions are provided for the density function, distribution function, quantiles and random number generation for the skew hyperbolic t-distribution. There are also functions that fit the distribution to data. There are functions for the mean, variance, skewness, kurtosis and mode of a given distribution and to calculate moments of any order about any centre. To assess goodness of fit, there are functions to generate a Q-Q plot, a P-P plot and a tail plot.
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The Package 'SkewHyperbolic': Summary Information

Description

This package provides a collection of functions for working with the skew hyperbolic Student $t$-distribution.

Functions are provided for the density function (dskewhyp), distribution function (pskewhyp), quantiles (qskewhyp) and random number generation (rskewhyp). There are functions that fit the distribution to data (skewhypfit). The mean, variance, skewness, kurtosis and mode can be found using the functions skewhypMean, skewhypVar, skewhypSkew, skewhypKurt and skewhypMode respectively, and there is also a function to calculate moments of any order skewhypMom. To assess goodness of fit, there are functions to generate a Q-Q plot (qqskewhyp) and a P-P plot (ppskewhyp). S3 methods print, plot and summary are provided for the output of skewhypfit.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

References


See Also
dskewhyp, skewhypMean, skewhypMom, skewhypFit, skewhypFitStart, qqskewhyp, GeneralizedHyperbolicDistribution
Description

Data on 102 male and 100 female athletes collected at the Australian Institute of Sport, courtesy of Richard Telford and Ross Cunningham.

Usage

data(ais)

Format

A data frame with 202 observations on 13 variables.

[, 1] sex  sex
[, 2] sport sport
[, 3] rcc  red cell count
[, 4] wcc  white cell count
[, 5] Hc   Hematocrit
[, 6] Hg   Hemoglobin
[, 7] Fe   plasma ferritin concentration
[, 8] bmi  body mass index, weight/(height)^2
[, 9] ssf  sum of skin folds
[.10] Bfat body fat percentage
[.11] lbm  lean body mass
[.12] Ht   height (cm)
[.13] Wt   weight (Kg)

Source

Cook and Weisberg (1994) via the package sn. This help file is a modification of the help file from the package sn.

References


Examples

data(ais)
Fe <- ais$Fe
### Not enough data to find starting values
### Use default parameter values as starting values
FeFit <- skewhypFit(Fe, startValues = "US", paramStart = c(0,1,1,1))
### Description

Log returns of daily closing value data from the Dow Jones index, from 04/JAN/1999 to 08/JUL/2003. The original data used to calculate these was the dji data set available in the QRMlib package.

### Usage

```r
data(lrdji)
```

### Format

A vector of 1132 observations.

### Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

### Source

```r
library(QRMlib) data(dji)
```

### References


### Examples

```r
data(lrdji)
## fit a skew hyperbolic student t-distribution to the data
fit <- skewhypFit(lrdji, plot = TRUE, print = TRUE)
```
Log Returns of the NOK/EUR Exchange Rate

Description

Log returns of daily closing value data of the NOK/EUR (Norwegian Kroner/Euro) exchange rate, from 04/JAN/1999 to 08/JUL/2003. The original data was downloaded from the oanda website. The data was selected to be as similar as possible to the data used in the Aas & Haff article (see References).

Usage

data(1rnokeur)

Format

A vector of 1647 observations.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

Source

http://www.oanda.com

References


Examples

# Fit the skew hyperbolic students-t distribution to the data
data(1rnokeur)
fit <- skewhypFit(1rnokeur, method = "nlm", plot = TRUE, print = TRUE)
skewhyphCalcRange  
*Range of a Skew Hyperbolic Student t-Distribution*

**Description**

Given the parameter vector `param`, or parameter values of a skew hyperbolic Student t-distribution, this function determines the range outside of which the density function or distribution function are negligible, to a specified tolerance.

**Usage**

```r
skewhyphCalcRange(mu = 0, delta = 1, beta = 1, nu = 1,
                  param = c(mu, delta, beta, nu), density = TRUE,
                  tol = 10^-5, ...)
skewhyphStepSize(dist, delta, beta, nu, side = c("right","left"))
```

**Arguments**

- `mu` Location parameter $\mu$, default is 0.
- `delta` Scale parameter $\delta$, default is 1.
- `beta` Skewness parameter $\beta$, default is 1.
- `nu` Shape parameter $\nu$, default is 1.
- `param` Specifying the parameters as a vector of the form `c(mu, delta, beta, nu)`.
- `density` Logical. If `TRUE` bounds refer to the density function, otherwise bounds refer to the distribution function.
- `tol` Density function value at the endpoints of the range returned by the function.
- `side` Character. "right" for a step to the right, "left" for a step to the right.
- `...` Passes additional arguments to `uniroot`.

**Details**

The particular skew hyperbolic distribution being considered is specified by either the individual parameter values, or the parameter vector `param`. If both are specified, the values in `param` will overwrite the other ones. In addition the parameter values are examined by calling the function `skewhyphCheckPars` to see if they are valid.

The function `skewhyphCalcRange` returns the range outside of which the density function or distribution function are less than the given tolerance. The points are found by using `uniroot` on the density or distribution function.

The function `skewhyphStepSize` is used for stepping to the right or the left to obtain an enclosing interval so `uniroot` can be used to search. When the tail is declining exponentially the step is just a linear function of the current distance from the mode. If the tail is declining only as a power of $x$, an exponential step is used.
skewhypCheckPars

skewhypStepSize is for internal use and is not expected to be called by users. It is documented here for completeness.

Value

The function skewhypCalcRange returns a two component vector giving the lower and upper limits of the range. skewhypStepSize returns the size of the step.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

References


See Also

uniroot, dskewhyp, skewhypCheckPars

Examples

```r
param <- c(0,1,10,10)
range <- skewhypCalcRange(param = param, tol = 10^(-2))
curve(dskewhyp(x, param = c(0,1,5,10), range[1], range[2]))

param <- c(0,1,20,1)
(range <- skewhypCalcRange(param = param))
round(integrate(dskewhyp, -Inf, range[1], param = param)$value,7)
round(integrate(dskewhyp, range[2], Inf, param = param)$value,7)
```

Description

Given a set of parameters for the skew hyperbolic Student $t$-distribution, the function checks that the parameters are in the correct range, and that the set has the correct length of 4.

Usage

```r
skewhypCheckPars(param)
```

Arguments

```r
param A numeric vector of proposed parameters for the skew hyperbolic $t$-distribution.
```
Details

The vector param should be of the form c(mu, delta, beta, nu). If either delta or nu is not greater than zero an error message is returned. If the vector param does not have a length of 4 then an error message is returned.

Value

A list with components:

- case: Either 'error' or 'normal', as identified by the function.
- errorMessage: An appropriate error message if an error was found, otherwise an empty string.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

See Also

dskewhyp

Examples

skewhypCheckPars(c(0,1,1,1))  #normal
skewhypCheckPars(c(0,0,1,1))  #error
skewhypCheckPars(c(0,1,1,-1)) #error
skewhypCheckPars(c(0,1,1))    #error

SkewHyperbolicDistribution

Skewed Hyperbolic Student t-Distribution

Description

Density function, distribution function, quantiles and random number generation for the skew hyperbolic Student t-distribution, with parameters $\beta$ (skewness), $\delta$ (scale), $\mu$ (location) and $\nu$ (shape). Also a function for the derivative of the density function.

Usage

dskewhyp(x, mu = 0, delta = 1, beta = 1, nu = 1,
   param = c(mu,delta,beta,nu), log = FALSE,
   tolerance = .Machine$double.eps^0.5)
p skewhyp(q, mu = 0, delta = 1, beta = 1, nu = 1,
   param = c(mu, delta, beta, nu), log.p = FALSE,
   lower.tail = TRUE, subdivisions = 100,
   int Tol = .Machine$double.eps^0.25, valueOnly = TRUE, ...)
q skewhyp(p, mu = 0, delta = 1, beta = 1, nu = 1,
   param = c(mu,delta, beta, nu),
Arguments

x, q
Vector of quantiles.

p
Vector of probabilities.

n
Number of random variates to be generated.

mu
Location parameter \( \mu \), default is 0.

delta
Scale parameter \( \delta \), default is 1.

beta
Skewness parameter \( \beta \), default is 1.

nu
Shape parameter \( \nu \), default is 1.

param
Specifying the parameters as a vector of the form \( c(\mu, \delta, \beta, \nu) \).

log, log.p
Logical; if \( \text{log} = \text{TRUE} \), probabilities are given as \( \log(p) \).

method
Character. If "spline" quantiles are found from a spline approximation to the distribution function. If "integrate", the distribution function used is always obtained by integration.

lower.tail
Logical. If \( \text{lower.tail} = \text{TRUE} \), the cumulative density is taken from the lower tail.

tolerance
Specified level of tolerance when checking if parameter \( \beta \) is equal to 0.

subdivisions
The maximum number of subdivisions used to integrate the density and determine the accuracy of the distribution function calculation.

intTol
Value of \( \text{rel.tol} \) and hence \( \text{abs.tol} \) in calls to \text{integrate}. See \text{integrate}.

valueOnly
Logical. If \( \text{valueOnly} = \text{TRUE} \) calls to \text{pskewhyp} only return the value obtained for the integral. If \( \text{valueOnly} = \text{FALSE} \) an estimate of the accuracy of the numerical integration is also returned.

nInterpol
Number of points used in \text{qskewhyp} for cubic spline interpolation of the distribution function.

uniTol
Value of \( \text{tol} \) in calls to \text{uniroot}. See \text{uniroot}.

...
Passes additional arguments to \text{integrate} in \text{pskewhyp} and \text{qskewhyp}, and to \text{uniroot} in \text{qskewhyp}.
Details

Users may either specify the values of the parameters individually or as a vector. If both forms are specified, then the values specified by the vector `param` will overwrite the other ones. In addition the parameter values are examined by calling the function `skewhypCheckPars` to see if they are valid.

The density function is

\[ f(x) = 2^{(1-\nu)/2}\delta^\nu|\beta|^{(\nu+1)/2}K_{(\nu+1)/2}\sqrt{\beta^2(\delta^2 + (x-\mu)^2)}\exp(\beta(x-\mu)) \]

\[ \Gamma(\nu/2)\sqrt{\pi}\sqrt{\frac{\nu+1}{\delta^2 + (x-\mu)^2}} \]

when \(\beta \neq 0\), and

\[ f(x) = \frac{\Gamma((\nu + 1)/2)}{\sqrt{\pi}\delta\Gamma(\nu/2)} \left(1 + \frac{(x-\mu)^2}{\delta^2}\right)^{-(\nu+1)/2} \]

when \(\beta = 0\), where \(K_{\nu}(\cdot)\) is the modified Bessel function of the third kind with order \(\nu\), and \(\Gamma(\cdot)\) is the gamma function.

`pskewhyp` uses the function `integrate` to numerically integrate the density function. The integration is from \(-\text{Inf}\) to \(x\) if \(x\) is to the left of the mode, and from \(x\) to \(\text{Inf}\) if \(x\) is to the right of the mode. The probability calculated this way is subtracted from 1 if required. Integration in this manner appears to make calculation of the quantile function more stable in extreme cases.

Calculation of quantiles using `qhyperb` permits the use of two different methods. Both methods use `uniroot` to find the value of \(x\) for which a given \(q\) is equal \(F(x)\) where \(F\) denotes the cumulative distribution function. The difference is in how the numerical approximation to \(F\) is obtained. The obvious and more accurate method is to calculate the value of \(F(x)\) whenever it is required using a call to `phyperb`. This is what is done if the method is specified as "integrate". It is clear that the time required for this approach is roughly linear in the number of quantiles being calculated. A Q-Q plot of a large data set will clearly take some time. The alternative (and default) method is that for the major part of the distribution a spline approximation to \(F(x)\) is calculated and quantiles found using `uniroot` with this approximation. For extreme values (for which the tail probability is less than \(10^{-7}\)), the integration method is still used even when the method specified is "splines".

If accurate probabilities or quantiles are required, tolerances (`inttol` and `unitol`) should be set to small values, say \(10^{-10}\) or \(10^{-12}\) with method = "integrate". Generally then accuracy might be expected to be at least \(10^{-9}\). If the default values of the functions are used, accuracy can only be expected to be around \(10^{-4}\). Note that on 32-bit systems `Machine$double$eps*0.25 = 0.0001220703` is a typical value.

Note that when small values of \(\nu\) are used, and the density is skewed, there are often some extreme values generated by `rskewhyp`. These look like outliers, but are caused by the heaviness of the skewed tail, see Examples.

The extreme skewness of the distribution when \(\beta\) is large in absolute value and \(\nu\) is small make this distribution very challenging numerically.

Value

dskewhyp gives the density function, `pskewhyp` gives the distribution function, `qskewhyp` gives the quantile function and `rskewhyp` generates random variates.
An estimate of the accuracy of the approximation to the distribution function can be found by setting `valueOnly = FALSE` in the call to `pskewyhp` which returns a list with components `value` and `error`. `ddskewhyp` gives the derivative of `dskewhyp`.

**Author(s)**

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

**References**


**See Also**

`safeIntegrate`, `integrate` for its shortfalls, `skewhypCheckPars`, `logHist`. Also `skewhypMean` for information on moments and mode, and `skewhypFit` for fitting to data.

**Examples**

```r
param <- c(0, 1, 40, 10)
par(mfrow = c(1, 2))
range <- skewhypCalcRange(param = param, tol = 10^(-2))

### curves of density and distribution
curve(dskewhyp(x, param = param), range[1], range[2], n = 1000)
title("Density of the \n Skew Hyperbolic Distribution")
curve(pskewhyp(x, param = param),
    range[1], range[2], n = 500)
title("Distribution Function of the \n Skew Hyperbolic Distribution")

### curves of density and log density
par(mfrow = c(1, 2))
data <- rskewhyp(1000, param = param)
curve(dskewhyp(x, param = param), range(data)[1], range(data)[2],
    n = 1000, col = 2)
hist(data, freq = FALSE, add = TRUE)
title("Density and Histogram of the\n Skew Hyperbolic Distribution")
logHist(data, main = "Log-Density and Log-Histogram of\n the Skew Hyperbolic Distribution")
curve(dskewhyp(x, param = param, log = TRUE),
    range(data)[1], range(data)[2],
    n = 500, add = TRUE, col = 2)

### plots of density and derivative
par(mfrow = c(2, 1))
curve(dskewhyp(x, param = param), range[1], range[2], n = 1000)
title("Density of the Skew Hyperbolic Distribution")
curve(ddskewhyp(x, param = param), range[1], range[2], n = 1000)
title("Derivative of the Density\n of the Skew Hyperbolic Distribution")

### example of density and random numbers for beta large and nu small
```
SkewHyperbolicPlots

par(mfrow = c(1,2))
param1 <- c(0,1,10,1)
data1 <- rskewhyp(1000, param = param1)
curve(dskewhyp(x, param = param1), range(data1)[1], range(data1)[2],
n = 1000, col = 2)
hist(data1, freq = FALSE, add = TRUE)
title("Density and Histogram\nwhen nu is small")
logHist(data1, main = "Log-Density and Log-Histogram\nwhen nu is small")
curve(dskewhyp(x, param = param1, log = TRUE),
range(data1)[1], range(data1)[2],
n = 500, add = TRUE, col = 2)

SkewHyperbolicPlots  Skew Hyperbolic Student t-Distribution Quantile-Quantile and Percent-Percent Plots

Description

qqskewhyp produces a skew hyperbolic t-distribution Q-Q plot of the values in y, ppskewhyp produces a skew hyperbolic t-distribution P-P (percent-percent) plot or probability plot of the values in y. Graphical parameters may be given as arguments to qqskewhyp and ppskewhyp.

Usage

qqskewhyp(y, mu = 0, delta = 1, beta = 1, nu = 1,
param = c(mu, delta, beta, nu),
main = "Skew Hyperbolic Student-t QQ Plot",
xlim = "Theoretical Quantiles", ylab = "Sample Quantiles",
plot.it = TRUE, line = TRUE, ...)

ppskewhyp(y, beta = NULL, delta = NULL, mu = NULL, nu = NULL,
param = c(mu, delta, beta, nu),
main = "Skew Hyperbolic Student-t P-P Plot",
xlab = "Uniform Quantiles",
ylab = "Probability-integral-transformed Data",
plot.it = TRUE, line = TRUE, ...)

Arguments

y The sample data.
mu Location parameter $\mu$, default is 0.
delta Scale parameter $\delta$, default is 1.
beta Skewness parameter $\beta$, default is 1.
u nu Shape parameter $\nu$, default is 1.
param Specifying the parameters as a vector of the form c(mu, delta, beta, nu).
main,xlab,ylab Plot labels.
skewhypFit

plot.it Logical; if plot.it = TRUE the results will be plotted.
line Logical; if line = TRUE a line is added through the origin with unit slope.
... Further graphical parameters.

Details
Users may either specify the values of the parameters individually or as a vector. If both forms are specified, then the values specified by the vector param will overwrite the other ones.

Value

For qqskewhyp and ppskewhyp, a list with components:
x The x coordinates of the points to be plotted.
y The y coordinates of the points to be plotted.

Author(s)
David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

References

See Also
ppoints, qqplot, dskewhyp

Examples

par(mfrow = c(1,2))
param <- c(0,1,0,10)
y <- rs skewhyp(500, param = param)
qqskewhyp(y, param = param, main = "Skew Hyperbolic\nQ-Q Plot")
ppskewhyp(y, param = param, main = "Skew Hyperbolic\nP-P Plot")

skewhypFit  
Fit the Skew Hyperbolic Student t-Distribution to Data

Description
Fits a skew hyperbolic t-distribution to given data. Displays the histogram, log-histogram (both with fitted densities), Q-Q plot and P-P plot for the fit which has maximum likelihood.
Usage

skewhypFit(x, freq = NULL, breaks = NULL, startValues = "LA",
paramStart = NULL, method = "Nelder-Mead", hessian = TRUE,
plots = FALSE, printOut = TRUE, controlBFGS = list(maxit = 200),
controlNM = list(maxit = 1000), maxitNLM = 1500, ...)

## S3 method for class 'skewhypFit'
plot(x, which = 1:4,
plotTitles = paste(c("Histogram of ", "Log-Histogram of ",
"Q-Q Plot of ", "P-P Plot of "), x$obsName, sep = ""),
ask = prod(par("mfcol")) < length(which) && dev.interactive(), ...)

## S3 method for class 'skewhypFit'
print(x, digits = max(3,getOption("digits") - 3),...)

Arguments

- **x**: Data vector for skewhypFit. Object of class "skewhypFit" for print.skewhypFit.
- **freq**: Vector of weights with length equal to length of x.
- **breaks**: Breaks for histogram, defaults to those generated by hist(x, plot = FALSE, right = FALSE). If startValues = "LA" then 30 breaks are used by default.
- **startValues**: Code giving the method of determining starting values for finding the maximum likelihood estimates of the parameters.
- **paramStart**: If startValues = "US" the user must specify a vector of starting parameter values in the form c(mu, delta, beta, nu).
- **method**: Different optimisation methods to consider, see Details.
- **hessian**: Logical; if hessian = TRUE the value of the hessian is returned.
- **plots**: Logical; if plots = TRUE the histogram, log-histogram, Q-Q and P-P plots are printed.
- **printOut**: Logical; if printOut = TRUE results of the fitting are printed.
- **controlBFGS**: A list of control parameters for optim when using the "BFGS" optimisation.
- **controlNM**: A list of control parameters for optim when using the "Nelder-Mead" optimisation.
- **maxitNLM**: A positive integer specifying the maximum number of iterations when using the "nLm" optimisation.
- **which**: If a subset of plots is required, specify a subset of the numbers 1:4.
- **plotTitles**: Titles to appear above the plots.
- **ask**: Logical; if TRUE the user is asked before plot change, see par(ask = .).
- **digits**: Desired number of digits when the object is printed.
- **...**: Passes arguments to optim, nlm, hist, logHist, qqskewhyp and ppskewhyp.

Details

startValues can be either "US" (User-supplied) or "LA" (Linear approximation) If startValues = "US" then a value for paramStart must be supplied. For the details concerning the use of startValues and paramStart see skewhypFitStart.

The three optimisation methods currently available are:
• "BFGS" Uses the quasi-Newton method "BFGS" as documented in \texttt{optim}.

• "Nelder–Mead" Uses an implementation of the Nelder and Mead method as documented in \texttt{optim}.

• "\texttt{nlm}" Uses the \texttt{nlm} function in R.

For the details of how to pass control information using \texttt{optim} and \texttt{nlm}, see \texttt{optim} and \texttt{nlm}.

\textbf{Value}

\texttt{skewhypFit} returns a list with components:

\begin{itemize}
  \item \texttt{param} A vector giving the maximum likelihood estimates of the parameters in the form \texttt{c(mu, delta, beta, nu)}.
  \item \texttt{maxlik} The value of the maximised log-likelihood.
  \item \texttt{hessian} If \texttt{hessian} was set to \texttt{TRUE}, the value of the hessian, not present otherwise.
  \item \texttt{method} Optimisation method used.
  \item \texttt{conv} Convergence code. See \texttt{optim} or \texttt{nlm} for details.
  \item \texttt{iter} Number of iterations of optimisation routine.
  \item \texttt{x} The data used to fit the distribution.
  \item \texttt{xName} Character string with the actual \texttt{x} argument name.
  \item \texttt{paramStart} Starting values of the parameters returned by \texttt{skewhypFitStart}.
  \item \texttt{svName} Name of the method used to find starting values.
  \item \texttt{startValues} Acronym of method used to find starting values.
  \item \texttt{breaks} Cell boundaries found by a call to \texttt{hist}.
  \item \texttt{midpoints} The cell midpoints found by a call to \texttt{hist}.
  \item \texttt{empDens} The estimated density found by a call to \texttt{hist} if \texttt{startValues} = "US", or \texttt{density} if \texttt{startValues} = "LA".
\end{itemize}

\textbf{Author(s)}

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

\textbf{References}


\textbf{See Also}

\texttt{optim, nlm, par, hist, density, logHist, qskewhyp, ppskewhyp, dskewhyp} and \texttt{skewhypFitStart}.
Examples

```r
## See how well skewhypFit works
param <- c(0, 1, 4, 10)
data <- rskewhyp(500, param = param)
fit <- skewhypFit(data)
## Use data set NOK/ EUR as per Aas&Haff
data(lrnokeur)
kfit <- skewhypFit(lrnokeur, method = "nlm")
## Use data set DJI
data(lrdji)
djfit <- skewhypFit(lrdji)
```

---

**skewhypFitStart**

*Find Starting Values for Fitting a Skew Hyperbolic Student t-Distribution*

**Description**

Finds starting values for input to a maximum likelihood routine for fitting a skew hyperbolic t-distribution to data.

**Usage**

```r
skewhypFitStart(x, breaks = NULL, startValues = "LA", paramStart = NULL)
```

**Arguments**

- `x` Data vector.
- `breaks` Breaks for histogram. If missing defaults to those generated by `hist(x, right = FALSE, plot = FALSE)`. If `startValues = "LA"` then 30 breaks are used by default.
- `startValues` Code giving the method of determining starting values for finding the maximum likelihood estimates of the parameters.
- `paramStart` If `startValues = "US"` the user must specify a vector of starting parameter values in the form `c(mu, log(delta), beta, log(nu))`.

**Details**

`startValues` can be either "US" (User-supplied) or "LA" (Linear approximation).

If `startValues = "US"` then a value for `paramStart` must be supplied. The parameters are checked for validity by the function `skewhypCheckPars`.

If `startValues = "LA"` a linear approximation is made to the log-density in each of the tails, from which the estimates for \( \nu \) and \( \beta \) are found. The remaining two parameters, \( \delta \) and \( \mu \) are found by solving the moment equations for mean and variance. Since the variance does not exist for values of \( \nu \leq 4 \), the estimate of \( \nu \) will be at least 4.1. Note that if the distribution is too skewed, there are not enough points in the lighter tail to fit the required linear model, and the method will stop and return a warning. User supplied values will have to be used in this case.
Value

skewhypFitStart returns a list with components:

- `paramStart` A vector of the form `c(mu, delta, beta, nu)` giving the generated starting values of the parameters.
- `breaks` The cell boundaries found by a call to `hist`.
- `midpoints` The cell midpoints found by a call to `hist`.
- `empDens` The estimated density at the midpoints found by a call to `hist` if `startValues = "US"` or `density` if `startValues = "LA"`.
- `svName` Name of the method used to find the starting values.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

References


See Also

`hist`, `density`, `dskewhyp`, `skewhypFit`, `skewhypCheckPars`

Examples

```r
## find starting values to feed to skewhypFit
data(lrnokeur)
skewhypFitStart(lrnokeur, startValues="LA")$paramStart
## user supplied values
skewhypFitStart(lrnokeur, startValues="US",
               paramStart=c(0,0.01,0,5))$paramStart
```

Description

Functions to calculate the mean, variance, skewness, kurtosis and mode of a specified skew hyperbolic t-distribution.
Usage

skewhypMean(mu = 0, delta = 1, beta = 1, nu = 1,  
            param = c(mu, delta, beta, nu))

skewhypVar(mu = 0, delta = 1, beta = 1, nu = 1,  
            param = c(mu, delta, beta, nu))

skewhypSkew(mu = 0, delta = 1, beta = 1, nu = 1,  
            param = c(mu, delta, beta, nu))

skewhypKurt(mu = 0, delta = 1, beta = 1, nu = 1,  
            param = c(mu, delta, beta, nu))

skewhypMode(mu = 0, delta = 1, beta = 1, nu = 1,  
            param = c(mu, delta, beta, nu),  
            tolerance = .Machine$double.eps ^ 0.5)

Arguments

mu        Location parameter \( \mu \), default is 0.
delta     Scale parameter \( \sigma \), default is 1.
beta      Skewness parameter \( \beta \), default is 1.
nu        Shape parameter \( \nu \), default is 1.
param     Specifying the parameters as a vector of the form
          \( c(\mu, \sigma, \beta, \nu) \).
tolerance A difference smaller than this value is taken to be zero.

Details

Users may either specify the values of the parameters individually or as a vector. If both forms are
specified, then the values specified by the vector \( \text{param} \) will overwrite the other ones. In addition the
parameter values are examined by calling the function \( \text{skewhypCheckPars} \) to see if they are valid.

The moments are calculated as per formulae in Aas\&Haff(2006) and the mode is calculated by
numerical optimisation of the density function using \( \text{optim} \).

Note that the mean does not exist when \( \nu = 2 \), the variance does not exist for \( \nu \leq 4 \), the skewness
does not exist for \( \nu \leq 6 \), and the kurtosis does not exist for \( \nu \leq 8 \).

Value

\( \text{skewhypMean} \) gives the mean of the skew hyperbolic \( t \)-distribution, \( \text{skewhypVar} \) the variance, \( \text{skewhypSkew} \)
the skewness, \( \text{skewhypKurt} \) the kurtosis and \( \text{skewhypMode} \) the mode.

Author(s)

David Scott \(<d.scott@auckland.ac.nz>\), Fiona Grimson

References

skewhypMom

See Also
dskewhyp, optim, skewhypCheckPars, skewhypMom

Examples

```r
param <- c(10, 1, 5, 9)
skewhypMean(param = param)
skewhypVar(param = param)
skewhypSkew(param = param)
skewhypKurt(param = param)
skewhypMode(param = param)
range <- skewhypCalcRange(param = param)
curve(dskewhyp(x, param = param), range[1], range[2])
abline(v = skewhypMode(param = param), col = "red")
abline(v = skewhypMean(param = param), col = "blue")
```

Description

This function can be used to calculate the raw moments, mu moments, central moments, and moments about any other given location for the skew hyperbolic t-distribution.

Usage

```r
skewhypMom(order, mu = 0, delta = 1, beta = 1, nu = 1, param = c(mu, delta, beta, nu), momType = "raw", about = 0)
```

Arguments

- `order`: Numeric. The order of the moment to be calculated. Not permitted to be a vector. Must be a positive integer, except for moments about 0.
- `mu`: Location parameter \( \mu \), default is 0.
- `delta`: Scale parameter \( \delta \), default is 1.
- `beta`: Skewness parameter \( \beta \), default is 1.
- `nu`: Shape parameter \( \nu \), default is 1.
- `param`: Specifying the parameters as a vector of the form \( c(\mu, \delta, \beta, \nu) \).
- `momType`: Common types of moments to be calculated, default is "raw", see Details.
- `about`: Numeric. The point around which the moment is to be calculated, default is zero. See Details.
Details

Users may either specify the values of the parameters individually or as a vector. If both forms are specified, then the values specified by the vector `param` will overwrite the other ones. In addition, the parameter values are examined by calling the function `skewhypCheckPars` to see if they are valid.

`order` is also checked by calling the function `is.wholenumber` in the `DistributionUtils` package to see whether a whole number is given.

`momType` can be either "raw" (moments about zero), "mu" (moments about mu), or "central" (moments about the mean). If one of these types of moments is required there is no need to specify a value for `about`. For moments about any other location `about` must be specified. In the case that both `momType` and `about` are specified and contradicting, the function will calculate the moments based on the value of `about`.

To calculate the moments of the skew hyperbolic $t$-distribution, the function first calculates the mu moments by the formula defined below, and then transforms them to any of the other types of moment by calling `momChangeAbout` in the `DistributionUtils` package.

The mu moments of the skew hyperbolic $t$-distribution are given by:

$$
\bar{M}_k = \sum_{\ell=\lceil(k+1)/2\rceil}^k a_{k,\ell} \beta^{2\ell-k} \left[ \frac{\delta^{2\ell} \Gamma(\nu/2 - \ell)}{\Gamma(\nu/2)^{2\ell}} \right]
$$

where $k = order$ and $k > 0$ and $a_{k,\ell}$ is the recursive coefficient (see `momRecursion` for details).

This formula is given in Scott, Würtz and Tran (2008). Note that the $\lceil\cdot\rceil$ part of this formula is actually equivalent to the formula for the raw moments of the inverse gamma distribution, so the function calls `gammaRawMom` in the `GeneralizedHyperbolic` package when implementing the computations.

Value

The function returns the moment specified. In the case of raw moments, `Inf` is returned if the moment is infinite.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson

References


See Also

`skewhypCheckPars`, `skewhypMean`, `is.wholenumber`, `momRecursion`, `momChangeAbout` and `gigmom`
skewhypParam

Examples

```r
param = c(1,2,3,10)
## Raw moments of the skew hyperbolic t distribution
skewhypMom(3, param = param, momType = "raw")
## Mu moments
skewhypMom(3, param = param, momType = "mu")
## Central moments
skewhypMom(3, param = param, momType = "central")
## Moments about any location
skewhypMom(3, param = param, about = 5)
```

Description

These objects store different parameter sets of the skew hyperbolic t distribution for testing or demonstrating purpose as matrices.

Specifically, the parameter sets skewhypSmallShape and skewhypLargeShape have constant location parameter of $\mu = 0$ and scale parameter of $\delta = 1$.

The skewness parameter $\beta$ takes values from $\{0,2\}$ in skewhypSmallShape and skewhypSmallParam, and from $\{-5,0,1,2,5\}$ in skewhypLargeShape and skewhypLargeParam.

The shape parameter $\nu$ takes values from $\{1,5\}$ in skewhypSmallShape and skewhypSmallParam, and from $\{1,2,5,10,20\}$ in skewhypLargeShape and skewhypLargeParam.

Usage

- `skewhypSmallShape`
- `skewhypLargeShape`
- `skewhypSmallParam`
- `skewhypLargeParam`

Format

- `skewhypSmallShape`: a 4 by 4 matrix;
- `skewhypLargeShape`: a 25 by 4 matrix;
- `skewhypSmallParam`: a 16 by 4 matrix;
- `skewhypLargeParam`: a 400 by 4 matrix.

Author(s)

David Scott <d.scott@auckland.ac.nz>
Examples

data(skewhypParam)

### Testing the accuracy of skewhypMean

for (i in 1:nrow(skewhypSmallParam)) {
  param <- skewhypSmallParam[i, ]
  x <- rs skewhyp(1000, param = param)
  sampleMean <- mean(x)
  distMean <- skewhypMean(param = param)
  difference <- abs(sampleMean - distMean)
  print(difference)
}

skewhypTailPlotLine Tail Plot Line

Description

Adds skew hyperbolic t-distribution line to a tail plot

Usage

skewhypTailPlotLine(x, mu = 0, delta = 1, beta = 1, nu = 1,
  param = c(mu, delta, beta, nu),
  side = c("right", "left"), ...)

Arguments

x
  A vector of values for which the tail plot has been drawn.
side
  Character. "right" (the default) if the tail plot is of the right-hand tail, "left" if the tail plot is of the left-hand tail.
mu
  Location parameter \( \mu \), default is 0.
delta
  Scale parameter \( \delta \), default is 1.
beta
  Skewness parameter \( \beta \), default is 1.
nu
  Shape parameter \( \nu \), default is 1.
param
  Specifying the parameters as a vector of the form c(mu, delta, beta, nu).
... Other graphical parameters (see par).

Details

The function tailPlot from DistributionUtils can be used to draw either a left-hand or right-hand tail plot of the data \( x \). See for example Resnick (2007), p.105. The left-hand tail plot plots the empirical distribution of the data against the order statistics, for order statistic values below the median. The right-hand tail plot plots one minus the empirical distribution of the data against the
skewhypTailPlotLine

order statistics, for order statistic values above the median. The default is for the y-axis to be plotted
on a log scale.

skewhypTailPlotLine adds the line derived from the given skew hyperbolic t-distribution to an
already drawn tail plot.

Value

Returns NULL invisibly.

Author(s)

David Scott <d.scott@auckland.ac.nz>

References


See Also

tailPlot and skewhypFit.

Examples

### Draw tail plot of some data
def param <- c(0,1,1,10)
x <- rs skewhyp(200, param = param)
tailPlot(x)
### Add skew hyperbolic t-distribution line
skewhypTailPlotLine(x, param = param)
### Parameters from fit may look better
paramFit <- skewhypFit(x, plots = FALSE)$param
tailPlot(x)
skewhypTailPlotLine(x, param = paramFit)
skewhypTailPlotLine(x, param = paramFit, col = "steelblue")

### Left tail example
tailPlot(x, side = "l")
### Add skew hyperbolic t-distribution line
skewhypTailPlotLine(x, param = paramFit, side = "l")
### Log scale on both axes
tailPlot(x, side = "r", log = "xy")
### Add skew hyperbolic t-distribution line
skewhypTailPlotLine(x, param = paramFit, side = "r")
summary.skewhypFit

Summarising the Skew Hyperbolic Student t-Distribution Fit

Description

summary Method for class "skewhypFit".

Usage

## S3 method for class 'skewhypFit'
summary(object, ...)

## S3 method for class 'summary.skewhypFit'
print(x, digits = max(3, getOption("digits") - 3), ...)

Arguments

- **object**: An object of class "skewhypFit", resulting from a call to `skewhypFit`.
- **x**: An object of class "summary.skewhypFit", resulting from a call to `summary.skewhypFit`.
- **digits**: The number of significant digits to use when printing.
- **...**: Further arguments passed to or from other methods.

Details

`summary.skewhypFit` calculates standard errors for errors for the estimates of $\mu$, $\delta$, $\beta$ and $\nu$ of the skew hyperbolic Student $t$-distribution parameter vector `param`, if the Hessian from the call to `optim` or `nlm` is available. Because the parameters in the call to the optimiser are $\mu$, log($\delta$), $\beta$ and log($\nu$) the delta method is used to obtain standard errors for $\delta$ and $\nu$.

Value

If the Hessian is available `summary.skewhypFit` computes standard errors of $\mu$, $\delta$, $\beta$ and $\nu$, and adds them to `object` as `object$sds`. Otherwise, no calculations are performed and the composition `object` is unaltered.

`summary.skewhypFit` invisibly returns `x` with class changed to `summary.skewhypFit`.

See `skewhypFit` for the composition of an object of class `skewhypFit`.

`print.summary.skewhypFit` prints a summary in the same format as `print.skewhypFit` when the Hessian is not available from the fit. When the Hessian is available, the standard errors for the parameter estimates are printed in parentheses beneath the parameter estimates, in the manner of `fitdistr` in the package MASS.

Author(s)

David Scott <d.scott@auckland.ac.nz>, Fiona Grimson
References


See Also

skewhypFit, dskewhyp, summary

Examples

```r
## Continuing the skewhypFit(.) example:
data(lrdji)
djfit <- skewhypFit(lrdji, print = FALSE, plot = FALSE, hessian = TRUE)
print(djfit)
summary(djfit)
```
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