Package ‘lestat’

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The package contains a number of simple functions which can be combined to implement simple Bayesian computations.
With this package, functions can be used to create objects representing probability distributions of many different types. These distributions can then be transformed and combined in different ways, representing statistical modelling. The result is an object-oriented way to do Bayesian computation with R.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**References**

Please see more information at www.math.chalmers.se/~mostad/

**Examples**

```r
prior <- normalexpgamma() # Generate a two-parameter flat prior
full <- linearpredict(prior, rep(1, 7)) # Extend with normal distribution
data <- runif(7) # Generate data
posterior <- conditional(full, 1:7, data) # Condition on parameters
credibilityinterval(marginal(posterior, 1)) # Investigate posterior
```

**Description**

Given data and a matrix describing a design for a linear model, the function creates an ANOVA table, using sums of squares based on a subdivision of the columns of the design matrix given as the third argument for the function.

**Usage**

```r
anovatable(data, design, subdivisions = c(1, dim(design)[2] - 1))
```
Arguments

data A vector with data values

design A matrix with the same number of rows as there are data values. The matrix represents the design matrix for the linear model the ANOVA table is based on.

subdivisions A vector of integers summing to the number of columns in the design matrix. The number of rows of the ANOVA table will be equal to the length of this vector.

Value

An ANOVA table.

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

data1 <- simulate(normal(2.7, log(0.7)), 3)
data2 <- simulate(normal(4.0, log(0.7)), 5)
data3 <- simulate(normal(3.2, log(0.7)), 3)
data4 <- simulate(normal(4.1, log(0.7)), 4)
anovatable(c(data1, data2, data3, data4), designManyGroups(c(3,5,3,4)))

betabinomial Create an Object Representing a Beta-Binomial Distribution

Description

Create an object representing a Beta-Binomial distribution. This can be used for a Binomial distribution where there is uncertainty about the probability of success, and this uncertainty is represented by a Beta distribution.

Usage

betabinomial(n, alpha, beta)

Arguments

n the number of trials in the binomial distribution (a positive integer).

alpha the alpha parameter of the underlying Beta distribution.

beta the beta parameter of the underlying Beta distribution.

Value

An object of class "betabinomial" and class "probabilitydistribution".
**betadistribution**

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

`betadistribution`, `binomialdistribution`, `binomialbeta`

**Examples**

```r
dist <- betabinomial(10, 5, 5, 3)
cdf(dist, 3)
```

---

**Description**

Create an object representing a Beta distribution.

**Usage**

```r
betadistribution(alpha, beta)
```

**Arguments**

- **alpha**: The alpha parameter.
- **beta**: The beta parameter.

**Value**

A Beta probability distribution.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

`betabinomial`, `binomialbeta`

**Examples**

```r
dist <- betadistribution(4, 6)
plot(dist)
```
Create an Object Representing a bivariate Binomial Beta Distribution

Description

Create an object representing a bivariate distribution, where the first variable is marginally Beta distributed, and the second variable is binomially distributed with probability given by the first variable.

Usage

binomialbeta(n, alpha, beta)

Arguments

n the number of trials in the binomial distribution (a positive integer).
alpha the alpha parameter of the Binomial distribution.
beta the beta parameter of the Binomial distribution.

Value

An object of class "binomialbeta" and class "probabilitydistribution".

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

betadistribution, binomialdistribution, betabinomial

Examples

dist <- binomialbeta(10, 5.5, 12.3)
plot(dist)
**binomialdistribution**  
*Create an Object Representing a Binomial Distribution*

**Description**  
Create an object representing a Binomial distribution

**Usage**  
`binomialdistribution(ntrials, probability)`

**Arguments**  
- `ntrials` the number of trials in the binomial distribution (a positive integer).
- `probability` the probability for success in each trial (a number between 0 and 1).

**Value**  
An object of class "binomialdistribution" and class "probabilitydistribution".

**Author(s)**  
Petter Mostad <mostad@chalmers.se>

**Examples**  
```r
dist <- binomialdistribution(10, 0.4)
cdf(dist, 3)
```

---

**cdf**  
*Compute Cumulative Distribution Function*

**Description**  
Compute the value of the cumulative distribution function for univariate distributions.

**Usage**  
`cdf(object, val)`

**Arguments**  
- `object` A univariate probability distribution.
- `val` The probability less than or equal to `val` is computed.
**Value**

The probability that a variable with distribution `object` is less than or equal to `val`.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

`invcdf`

**Examples**

```r
cdf(normal(3, 2), 1)
```

---

**Description**

The command can be used to generate a new distribution from an old, which is given as the first argument. The new distribution has the old as the marginal for the first variable. The conditional distribution for the second variable is specified with the remaining arguments.

**Usage**

```r
compose(object, type, ...)
```

**Arguments**

- **object**: A probability distribution
- **type**: A text string specifying the type of the conditional distribution given the old distribution.
- **...**: Additional arguments specifying the conditional distribution.

**Value**

Depends on the input; may be a multivariate discrete distribution, or a Binomialbeta distribution.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**Examples**

```r
joint <- compose(uniformdistribution(), "binomialdistribution", 5)
joint2 <- compose(discretedistribution(1:6), "discretedistribution",
                 1:6, matrix(c(1:36), 6, 6))
```
The Conditional Distribution

Description

Given a multivariate distribution, the conditional distribution is computed when the variables with the given indices are set to the given values.

Usage

```r
conditional(object, v, val)
```

Arguments

- **object**: A multivariate probability distribution.
- **v**: A vector of the indices of the variables whose values should be fixed.
- **val**: A vector, of the same length as `v`, with the values at which these variables should be fixed.

Value

An object representing the conditional probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

- `marginal`

Examples

```r
prior <- normalexpgmma() # Generate a two-parameter flat prior
data <- simulate(uniformdistribution(), 7) # Generate data
posterior <- conditional(full, 1:7, data) # Condition on parameters
credibilityinterval(marginal(posterior, 1)) # Investigate posterior
```
contrast  

**Computing the distribution of a Contrast**

**Description**

For some distributions, like the multivariate Normal-ExpGamma and the multivariate Normal-Gamma, a new distribution is constructed from a linear combination of all but the last variables, and the last variable.

**Usage**

```
contrast(object, v)
```

**Arguments**

- `object`: A multivariate Normal-ExpGamma distribution or multivariate Normal-Gamma distribution.
- `v`: A vector specifying the linear combination.

**Value**

A Normal-ExpGamma distribution or a Normal-Gamma distribution, depending on the input.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**Examples**

```r
data1 <- simulate(normal(13, log(0.4)), 3)
data2 <- simulate(normal(14, log(0.4)), 5)
data3 <- simulate(normal(12, log(0.4)), 6)
dist <- linearmodel(c(data1, data2, data3), designManyGroups(c(3,5,6)))
diff <- contrast(dist, c(0, 1, -1))
credibilityinterval(marginal(diff, 1))
```

credibilityinterval  

**Compute Credibility Interval for a Univariate Distribution**

**Description**

Given a univariate continuous distribution, a credibility interval is computed. Note that the interval is constructed so that there is an equal probability to be above or below the interval.

**Usage**

```
credibilityinterval(object, prob = 0.95)
```
The function creates a design matrix suitable for analyzing results from an experiment where a set of factors are analyzed in a balanced design: The argument `factors` lists the number of levels of each factor, and each possible combination of levels of factors is tried out a number of times given by `replications`.

**Usage**

```
designBalanced(factors, replications = 1, interactions = FALSE)
```

**Arguments**

- `factors` A vector of integers, listing the number of levels of each of the factors.
- `replications` An integer: The number of times each combination of factor levels is tried out.
- `interactions` If true, the design matrix will include columns for all possible interactions of the factors.

**Value**

A matrix where the number of rows equals the product of `factors` and `replications`. The matrix will have only 0’s and 1’s as values.
**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

`designFactorial`, `designOneGroup`, `designTwoGroups`, `designManyGroups`

**Examples**

```r
designFactorial(3,2)
```

---

**designFactorial**

Create a Design Matrix for a Factorial Design

**Description**

The function creates a design matrix suitable for analyzing results from a factorial experiment where all factors have two levels.

**Usage**

```r
designFactorial(nfactors, replications = 1, interactions = FALSE)
```

**Arguments**

- `nfactors` The number of two-level factors in the experiment.
- `replications` The number of replications at each combination of factor levels.
- `interactions` If TRUE, columns will be included representing the interactions between all the factors.

**Value**

A matrix where the number of rows is $2^n k$, where $n$ is the number of factors and $k$ is the number of replications. The entries are -1's and 1's.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

`designBalanced`, `designOneGroup`, `designTwoGroups`, `designManyGroups`

**Examples**

```r
designFactorial(3,2)
```
Create a Design Matrix for Several Groups of Normal Observations

Description

A design matrix is created, to be used for the analysis of data assumed to come from several normal distributions.

Usage

designManyGroups(v)

Arguments

v A vector of integers, indicating how many observations there are in each group.

Value

A matrix consisting of 0’s and 1’s. The number of columns is equal to the length of v. The number of rows is equal to the sum of the values of v.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

designOneGroup, designTwoGroups, designBalanced, designFactorial

Examples

data1 <- simulate(normal(3.3, log(2)), 9)
data2 <- simulate(normal(4.5, log(2)), 8)
data3 <- simulate(normal(2.9, log(2)), 7)
design <- designManyGroups(c(9,8,7))
posterior <- linearmodel(c(data1, data2, data3), design)
plot(posterior)
designOneGroup

Create a Design Matrix for One Group of Observations

Description
A design matrix is created, to be used for the analysis of data assumed to come from one normal distribution.

Usage
designOneGroup(n)

Arguments
n The number of data values.

Value
A matrix consisting only of 1’s, with one column and with the number of rows given by n.

Author(s)
Petter Mostad <mostad@chalmers.se>

See Also
designtwogroups, designManyGroups, designBalanced, designFactorial

Examples
data <- simulate(normal(4, log(1.3)), 9)
design <- designOneGroup(9)
posterior <- linearmodel(data, design)
credibilityinterval(marginal(posterior, 1))

---

designTwoGroups

Create a Design Matrix for Two Groups of Observations

Description
A design matrix is created, to be used for the analysis of data assumed to come from two normal distributions.

Usage
designTwoGroups(n, m)
difference

Arguments

- n  The number of data values in the first group.
- m  The number of data values in the second group.

Value

A matrix consisting of 1’s and 0’s, with two columns, and with the number of rows given by \( n + m \).

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

designOneGroup, designManyGroups, designBalanced, designFactorial

Examples

data1 <- simulate(normal(3, log(2)), 7)
data2 <- simulate(normal(5, log(2)), 9)
design <- designTwoGroups(7, 9)
posterior <- linearmodel(c(data1, data2), design)
credibilityinterval(marginal(posterior, 1))

difference  Create Object Representing Difference Between Two Distributions

Description

Given two univariate distributions, an attempt is made to create the (approximate) difference between these.

Usage

difference(object1, object2)

Arguments

- object1  A univariate normal or tdistribution.
- object2  A univariate normal or tdistribution.

Value

A univariate normal or tdistribution, as appropriate.

Author(s)

Petter Mostad <mostad@chalmers.se>
Examples

data1 <- simulate(normal(8, log(1.5)), 6)
posterior1 <- marginal(linearmodel(data1, designOneGroup(6)), 1)
data2 <- simulate(normal(10, log(2.8)), 7)
posterior2 <- marginal(linearmodel(data2, designOneGroup(7)), 1)
posterior <- difference(posterior1, posterior2)
credibilityinterval(posterior)

---

discretedistribution  Create Object Representing a Discrete Distribution

Description

An object representing a discrete distribution is created, based on explicitly given possible values and probabilities for these.

Usage

discretedistribution(vals, probs = rep(1, length(vals)))

Arguments

vals  A vector listing the possible values of the discrete distribution.

probs  If given, probs must have the same length as vals, and should list the probabilities of the possible values. If not given, all possible values are assigned equal probabilities.

Value

A discrete probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

dist <- discretedistribution(1:10)
expectation(dist)
variance(dist)
**expectation**  
*Compute Expectation*

**Description**  
Compute the expectation of a probability distribution.

**Usage**  
`expectation(object)`

**Arguments**  
- `object`: A probability distribution.

**Value**  
The expectation of the probability distribution.

**Author(s)**  
Petter Mostad <mostad@chalmers.se>

**See Also**  
`variance`

**Examples**  
- `expectation(normal(3, log(2)))`
- `expectation(binomialdistribution(7, 0.3))`

---

**expgamma**  
*Create an ExpGamma distribution*

**Description**  
Create an ExpGamma Distribution: If a variable has a Gamma distribution with parameters alpha and beta, then its logarithm has an ExpGamma distribution with parameters alpha, beta, and gamma = 1.

**Usage**  
`expgamma(alpha = 1, beta = 1, gamma = -2)`
Arguments

alpha The "shape" parameter of the corresponding Gamma distribution.
beta The "rate" parameter of the corresponding Gamma distribution.
gamma The scale parameter for the logarithmic scale. By default, gamma = -2.

Details

The ExpGamma has probability density function

\[ f(x|\alpha, \beta, \gamma) = \exp(\alpha \gamma x - \beta \exp(\gamma x)) \]

Value

An ExpGamma distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

gammadistribution

Examples

```r
dist <- expgamma(4, 6)
plot(dist)
```

---

**fdistribution**

Create an F distribution

Description

Create a univariate F distribution.

Usage

`fdistribution(df1 = 1, df2 = 1)`

Arguments

- `df1` The first degree of freedom: Should be a positive number.
- `df2` The second degree of freedom: Should be a positive number.

Value

An F distribution.
fittedvalues

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

dist <- fdistribution(10, 3)
cdf(dist, 4)
expectation(dist)

Description

Given a vector of data values and a design matrix, the fitted values for a linear model is computed.

Usage

fittedvalues(data, design)

Arguments

data A data vector.
design A design matrix. The number of rows must be equal to the length of the data vector.

Details

The fitted values represent the expected values all but the last variables in the posterior for the linear model.

Value

A vector of values of length equal to the number of columns in the design matrix.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

linearmodel, leastsquares, linearpredict

Examples

xdata <- simulate(uniformdistribution(), 14)
ydata <- xdata + 4 + simulate(normal(), 14)*0.1
plot(xdata, ydata)
design <- cbind(1, xdata)
lines(xdata, fittedvalues(ydata, design))
gammadistribution  

Create a Gamma Distribution

Description

Create a Gamma distribution.

Usage

gammadistribution(alpha = 1, beta = 1)

Arguments

alpha  
The first parameter of the Gamma distribution: The "shape" parameter.

beta  
The second parameter of the Gamma distribution: The "rate" parameter.

Details

The density of the distribution is proportional to

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

Value

A Gamma probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

expgamma

Examples

dist <- gammadistribution(4, 2)
plot(dist)
**invcdf**

*Compute the Inverse Cumulative Distribution Function*

**Description**

Compute the inverse of the cumulative distribution function for a univariate probability distribution.

**Usage**

invcdf(object, val)

**Arguments**

- **object**: A univariate probability distribution.
- **val**: A value between 0 and 1.

**Value**

A value \( v \) such that the probability that \( x \leq v \) is given by \( \text{val} \).

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

cdf

**Examples**

- `invcdf(normal(), 0.975)`
- `invcdf(binomialdistribution(10, 0.4), 0.5)`

---

**leastsquares**

*Find the Least Squares Solution in a Linear Model*

**Description**

Given a vector of data and a design matrix, the least squares estimates for a linear model is computed.

**Usage**

leastsquares(data, design)
Arguments

- **data**: A data vector.
- **design**: A design matrix. The number of rows must be equal to the length of the data vector.

Details

The fitted values represent the expected values all but the last variables in the posterior for the linear model.

Value

A vector of values of length equal to the number of columns in the design matrix.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

`linearmodel`, `fittedvalues`, `linearpredict`

Examples

```r
xdata <- simulate(uniformdistribution(), 14)
ydata <- xdata + 4 + simulate(normal(), 14)*0.1
plot(xdata, ydata)
design <- cbind(1, xdata)
leastsquares(ydata, design)
```

Details

If $y_i$ is the i'th data value and $\beta_j$ is the j'th unknown parameter, and if $x_{ij}$ is the value in the i'th row and j'th column of the design matrix, then one assumes that $y_i$ is normally distributed with expectation

$$x_{i1}\beta_1 + x_{i2}\beta_2 + \ldots + x_{ik}\beta_k$$

and logged standard deviation $\lambda$. The computed probability distribution is then the posterior for the joint distribution of

$$(\beta_1, \beta_2, \ldots, \beta_k, \lambda)$$

Value

If $k$ is the number of columns in the design matrix and if $k > 1$, then the output is a multivariate Normal-ExpGamma distribution representing the posterior for the corresponding $k$ values and the logged scale parameter in the linear model. If $k = 1$, the output is a Normal-ExpGamma distribution representing the posterior.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

fittedvalues, leastsquares, linearpredict

Examples

data1 <- simulate(normal(3.3, log(2)), 9)
data2 <- simulate(normal(4.5, log(2)), 8)
data3 <- simulate(normal(2.9, log(2)), 7)
design <- designManyGroups(c(9,8,7))
posterior <- linearmodel(c(data1, data2, data3), design)
plot(posterior)

linearpredict

Create a Linear Extension of a Distribution

Description

Extends the given probability distribution with new variables which are (multivariate) normally distributed with parameters based on the values of the given probability distribution and values given to the function.

Usage

linearpredict(object, ...)
Arguments

object

The probability distribution to be extended. Currently, it should be either a (multivariate) normal distribution, or a (multivariate) normal distribution extended with an extra parameter with either a Gamma or an ExpGamma distribution.

... A second optional argument may be given, which should then be a matrix with the same number of columns as there are normally distributed variables in the input object. If the matrix has only one row or column, it may be given as a vector. The default is a matrix with one row, consisting of only 1’s.

A third optional argument may also be given, which is then the precision matrix of the new normally distributed variables. By default, this matrix is the identity. If the input object contains a Gamma-distributed variable, its value is multiplied with the precision matrix. If the input object contains an ExpGamma-distributed variable \( y \), the value \( e^{-2y} \) is multiplied with the precision matrix.

Details

The input is either a (multivariate) variable \( x \) with a normal distribution, or a joint distribution consisting of a Gamma- or ExpGamma-distributed variable \( y \), and conditionally on this a (multivariate) normally distributed \( x \). The output is a joint distribution for \( (z, x) \) or \( (z, x, y) \), where the marginal distribution for \( x \) or \( (x, y) \) is unchanged, while the conditional distribution for \( z \) given \( x \) or \( (x, y) \) is (multivariate) normal. The expectation and precision for this conditional distribution is \( X\mu \) and \( P\tau \), respectively. Here, \( \mu \) is the expectation of \( x \), while \( X \) is the optional second argument. The matrix \( P \) is the optional third argument, while \( \tau \) is either equal to \( y \), when \( y \) has a Gamma distribution, or equal to \( e^{-2y} \), when \( y \) has an ExpGamma distribution.

Value

A multivariate normal, multivariate Normal-Gamma, or multivariate Normal-ExpGamma distribution, depending on the input.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

contrast

Examples

```r
prior <- normalgamma()
full <- linearpredict(prior, rep(1, 7))
data <- simulate(normal(), 7)
posterior <- conditional(full, 1:7, data)
plot(posterior)
```
A Marginal of a Multivariate Distribution

Description

Given a multivariate distribution, one of its marginal distributions is computed.

Usage

marginal(object, v)

Arguments

object The multivariate probability distribution whose marginal should be computed.

v A vector of indices, indicating which parts of the object should be kept after marginalisation.

Details

The index or indices of the parameter(s) whose marginal distribution is computed is given in v.

Value

A probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

conditional

Examples

data <- simulate(normal(3, log(3)), 11)
posterior <- linearmodel(data, designOneGroup(11))
credibilityinterval(marginal(posterior, 1))
credibilityinterval(marginal(posterior, 2))
**mdiscretedistribution**  
*Create Object Representing a Multivariate Discrete Distribution*

**Description**

An object representing a multivariate discrete distribution is created, based on explicitly given possible values and probabilities for these.

**Usage**

```r
mdiscretedistribution(probs, nms=NULL)
```

**Arguments**

- **probs**: This must be a matrix, or more generally an array with the same number of dimensions as the desired variable. The values in the matrix must be non-negative and represent the probabilities of the variable.
- **nms**: If given, `nms` should be a list with the same number of items as there are dimensions of `probs`. Each item in the list should be a vector with the names of the possible values of the variable representing this dimension of the multivariate variable. If not given, integers are used as variable names.

**Value**

A multivariate discrete probability distribution.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**Examples**

```r
dist <- mdiscretedistribution(array(1:24, c(2,3,4)))
expectation(dist)
variance(dist)
```

---

**mnormal**  
*A Multivariate Normal Distribution*

**Description**

Creates an object representing a multivariate normal distribution.

**Usage**

```r
mnormal(expectation = c(0,0), P = diag(length(expectation)))
```

**Examples**

```r
dist <- mnormal(expectation = c(0,0), P = diag(4))
expectation(dist)
variance(dist)
```
A Multivariate Normal-ExpGamma Distribution

Description

Creates an object representing a multivariate Normal-ExpGamma distribution. If \((x, y)\) has a multivariate Normal-ExpGamma distribution, then the marginal distribution of \(y\) is an ExpGamma distribution, and the conditional distribution of \(x\) given \(y\) is multivariate normal.

Usage

\[
\text{mnormalexpgamma(mu=}c(0,0), P, alpha, beta)\]

mnormalgamma

Arguments

mu  The mu parameter. It must be a vector of length at least 2. The default value is (0,0).
p  The P parameter.
alpha  The alpha parameter.
beta  The beta parameter.

Details

If $(x, y)$ has a multivariate Normal-ExpGamma distribution with parameters $\mu$, $P$, $\alpha$, and $\beta$, then the marginal distribution of $y$ has an ExpGamma distribution with parameters $\alpha$, $\beta$, and -2, and conditionally on $y$, $x$ has a multivariate normal distribution with expectation $\mu$ and precision matrix $e^{-2y}P$. The probability density is proportional to

$$f(x, y) = \exp(-(2\alpha + k)y - e^{-2y}((\beta + (x - \mu)^t P(x - \mu)/2))$$

where $k$ is the dimension.

Value

A multivariate Normal-ExpGamma probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

gamma, normal.expgamma, normalgamma, normalexpgamma, mnormal, mnormalgamma

Examples

plot(mnormalexpgamma(alpha=3, beta=3))

mnormalgamma  A Multivariate Normal-Gamma Distribution

Description

Creates an object representing a multivariate Normal-Gamma distribution. If $(x, y)$ has a multivariate Normal-Gamma distribution, then the marginal distribution of $y$ is a Gamma distribution, and the conditional distribution of $x$ given $y$ is multivariate normal.

Usage

mnormalgamma(mu=c(0,0), P, alpha, beta)
Arguments

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>mu</td>
<td>The ( \mu ) parameter. It must be a vector of length at least 2. The default value is ((0,0)).</td>
</tr>
<tr>
<td>( P )</td>
<td>The ( P ) parameter.</td>
</tr>
<tr>
<td>alpha</td>
<td>The ( \alpha ) parameter.</td>
</tr>
<tr>
<td>beta</td>
<td>The ( \beta ) parameter.</td>
</tr>
</tbody>
</table>

Details

If \((x, y)\) has a multivariate Normal-Gamma distribution with parameters \(\mu, P, \alpha, \) and \(\beta\), then the marginal distribution of \(y\) has a Gamma distribution with parameters \(\alpha, \beta\), and conditionally on \(y, x\) has a multivariate normal distribution with expectation \(\mu\) and precision matrix \(yP\). The probability density is proportional to

\[
f(x, y) = y^{\alpha+k/2-1} \exp\left(-y(\beta + (x - \mu)^t P(x - \mu)/2)\right)
\]

where \(k\) is the dimension.

Value

A multivariate Normal-Gamma probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

gamma, normal, expgamma, normalgamma, normalexpgamma, mnormal, mnormalexpgamma

Examples

plot(mnormalgamma(alpha=3, beta=3))
Arguments

expectation  A vector of length at least 2 specifying the expectation of the distribution. By default, the vector (0,0).

degreesoffreedom  The degrees of freedom parameter.

P  A matrix of size $k \times k$, where $k$ is the length of the expectation vector. $P$ plays a similar role in the multivariate t-distribution as the precision matrix does in the multivariate normal distribution. By default, $P$ is the identity matrix.

Details

If $\mu$ is the expectation, $\nu$ the degrees of freedom, $P$ is the last parameter, and $k$ the dimension, then the probability density function is proportional to

$$f(x) = \exp(\nu + (x - \mu)^t P(x - \mu))^{-(\nu+k)/2}$$

Value

A multivariate t-distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

tdistribution, mnormal

Examples

plot(mtdistribution())
plot(mtdistribution(c(1,2,3), 3))
plot(mtdistribution(c(1,2), 3, matrix(c(1, 0.5, 0.5, 1), 2, 2)))

muniformdistribution  A Multivariate Uniform Distribution

Description

An object representing a multivariate univariate muniform distribution is created.

Usage

muniformdistribution(startvec, stopvec)
Arguments

startvec A vector with the lower bounds for the distribution.
stopvec A vector with the upper bounds for the distribution.

Value

A multivariate uniform probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

dist <- muniformdistribution(rep(0, 5), rep(1, 5))
expectation(dist)
variance(dist)

normal A Normal Distribution

Description

Create an object representing a univariate normal distribution.

Usage

normal(expectation = 0, lambda, P = 1)

Arguments

expectation The expectation of the distribution.
lambda THE NATURAL LOGARITHM OF THE STANDARD DEVIATION OF THE DISTRIBUTION. Thus, if the desired standard deviation is \( s \), the second argument should be \( \log(s) \). If the desired variance is \( v \), the second argument should be \( \log(v)/2 \). The default is a standard deviation of 1. An alternative to specifying this argument is to specify the precision parameter \( P \).
P If given, this argument specifies the precision of the distribution, i.e., the inverse of the variance.

Value

A univariate normal probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>
normalexpgamma

A Normal-ExpGamma Distribution

Description

Creates an object representing a Normal-ExpGamma distribution. If \((x, y)\) has a Normal-ExpGamma distribution, then the marginal distribution of \(y\) is an ExpGamma distribution, and the conditional distribution of \(x\) given \(y\) is normal.

Usage

`normalexpgamma(mu, kappa, alpha, beta)`

Arguments

- `mu`: The mu parameter.
- `kappa`: The kappa parameter.
- `alpha`: The alpha parameter.
- `beta`: The beta parameter.

Details

If \((x, y)\) has a Normal-ExpGamma distribution with parameters \(\mu, \kappa, \alpha,\) and \(\beta,\) then the marginal distribution of \(y\) has an ExpGamma distribution with parameters \(\alpha, \beta,\) and -2, and conditionally on \(y, x\) has a normal distribution with expectation \(\mu\) and logged standard deviation \(\kappa + y.\) The probability density is proportional to

\[
f(x, y) = \exp(-(2\alpha + 1)y - e^{-2y}(\beta + e^{-2\kappa}(x - \mu)^2/2))
\]

Value

A Normal-ExpGamma probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>
normalgamma

See Also

gamma, normal, expgamma, normalgamma, mnormal, mnormalgamma, mnormalexpgamma

Examples

plot(normalexpgamma(3,4,5,6))

normalgamma A Normal-Gamma Distribution

Description

Creates an object representing a Normal-Gamma distribution. If \((x, y)\) has a Normal-Gamma distribution, then the marginal distribution of \(y\) is a Gamma distribution, and the conditional distribution of \(x\) given \(y\) is normal.

Usage

normalgamma(mu, kappa, alpha, beta)

Arguments

- **mu**: The mu parameter.
- **kappa**: The kappa parameter.
- **alpha**: The alpha parameter.
- **beta**: The beta parameter.

Details

If \((x, y)\) has a Normal-Gamma distribution with parameters \(\mu, \kappa, \alpha, \) and \(\beta\), then the marginal distribution of \(y\) has a Gamma distribution with parameters \(\alpha\) and \(\beta\), and conditionally on \(y\), \(x\) has a normal distribution with expectation \(\mu\) and logged standard deviation \(\kappa - \log(y)/2\). The probability density is proportional to

\[
    f(x, y) = y^{\alpha - 0.5} \exp(-y(\beta + e^{-2\kappa(x - \mu)^2/2}))
\]

Value

A Normal-Gamma probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

gamma, normal, expgamma, normalexpgamma, mnormal, mnormalgamma, mnormalexpgamma
Examples

plot(normalgamma(3,4,5,6))

Description

The p-value of a distribution is here interpreted as the probability outside the smallest credibility interval or region containing a point; if no point is explicitly given, it is assumed to be zero, or the origin.

Usage

p.value(object, point)

Arguments

object       The probability distribution for which the p-value should be computed.
point        The point which should be included in the credibility interval or region.

Value

The probability outside the smallest credibility interval or region containing the point.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

credibilityinterval

Examples

data <- simulate(normal(3, log(2)), 10)
posterior <- linearmodel(data, designOneGroup(10))
p.value(marginal(posterior, 1))
Description

A plot is constructed covering the central part of a probability distribution. The purpose is simply to illustrate the properties of the distribution.

Usage

```r
## S3 method for class 'normal'
plot(x, ...)
## S3 method for class 'binomialdistribution'
plot(x, ...)
```

Arguments

- `x` A probability distribution.
- `...` Other arguments (not currently in use).

Value

For univariate discrete distributions, a plot is generated showing with a histogram the probabilities of each of the possible values of the distribution. For univariate continuous distributions, a plot is made of roughly the central 99 of the distribution. For multivariate distributions, a combined plot is made, where one can find the marginal distributions along the diagonal, and contour plots for bivariate marginal distributions off the diagonal.

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

```r
plot(normal())
plot(mnormal(c(3,4,5), diag(3)))
plot(poissondistribution(3))
```
poissonDistribution  

A Poisson Distribution

Description
Create an object representing a Poisson distribution.

Usage
poissonDistribution(rate)

Arguments
rate  
The rate parameter of the distribution.

Value
An object representing a Poisson distribution.

Author(s)
Petter Mostad <mostad@chalmers.se>

See Also
binomialDistribution

Examples
dist <- poissonDistribution(4)
cdf(dist, 3)

posteriorNormal1  

Compute the Posterior Distribution for Parameters of One Normal Distribution

Description
Given a vector of data, this function computes the bivariate posterior for the expectation parameter and the logged scale parameter of a normal distribution, assuming that the data represents independent observations from the normal distribution. One assumes a flat prior.

Usage
posteriorNormal1(data)
Compute a Posterior Distribution for Parameters of Two Normal Distributions

Description

Given a vectors data1 and data2 of data, this function assumes data1 is a sample from one normal distribution while data2 is a sample from another, while both distributions are assumed to have the same logged scale. The bivariate posterior for the difference between the expectations of the two distributions and the common logged scale of the distributions is computed, assuming a flat prior.

Usage

posteriornormal2(data1, data2)

Arguments

- data1: A vector with data values. Assumed to be a sample from the first normal distribution.
- data2: Another vector with data values. Assumed to be a sample from the second normal distribution.

Value

An object representing a Normal-ExpGamma distribution.
**precision**

**The Precision of a Distribution**

**Description**

Compute the precision (i.e., the inverse of the variance) of a probability distribution.

**Usage**

```r
precision(object)
```

**Arguments**

- `object`: A probability distribution.

**Value**

The precision of the probability distribution: Either a number or a matrix.

**Author(s)**

Petter Mostad <mostad@chalmers.se>

**See Also**

- `expectation`
- `variance`

**Examples**

```r
precision(normal(3, log(0.7)))
precision(binomialdistribution(7, 0.4))
```
print.normal  Printing Probability Distributions

Description

When a probability distribution is printed, its main features are listed.

Usage

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

Arguments

- `x` The object to be printed.
- `...` Other possible arguments (not currently implemented).

Value

Readable text describing the object.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

`summary`

Examples

```r
print(normal())
```

probability  The Probability at a Value for a Discrete Distribution

Description

Given a possible value for a probability distribution, the probability at that value is computed.

Usage

```r
probability(object, val)
```
Arguments

- object: A discrete probability distribution.
- val: The value at which the probability should be computed.

Value

The probability at val.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

`probabilitydensity`

Examples

```r
probability(poissondistribution(3), 1)
probability(binomialdistribution(10, 0.24), 2)
```

Description

Computes the probability density at a value for a continuous distribution.

Usage

```r
probabilitydensity(object, val, log = FALSE, normalize = TRUE)
```

Arguments

- object: A continuous probability distribution.
- val: The point at which the probability density should be computed.
- log: If TRUE, the logarithm of the probability density is returned. If FALSE, unnormalized densities are returned.
- normalize: If TRUE, the probability density is normalized.
simulate.normal

Examples

```r
probabilitydensity(normal(), 1)
probabilitydensity(mnormal(c(0,0), diag(2)), c(1,1))
```

---

simulate.normal  Simulate values from a Probability Distribution

Description

Simulate independent values from a given probability distribution.

Usage

```r
## S3 method for class 'normal'
simulate(object, nsim = 1, ...)
## S3 method for class 'binomialdistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'discretedistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'expgamma'
simulate(object, nsim = 1, ...)
## S3 method for class 'fdistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'gammadistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'mnormalexpgamma'
simulate(object, nsim = 1, ...)
## S3 method for class 'mnormalgamma'
simulate(object, nsim = 1, ...)
## S3 method for class 'mnormal'
simulate(object, nsim = 1, ...)
## S3 method for class 'mtdistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'normalexpgamma'
simulate(object, nsim = 1, ...)
## S3 method for class 'normalgamma'
simulate(object, nsim = 1, ...)
## S3 method for class 'poissondistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'tdistribution'
simulate(object, nsim = 1, ...)
## S3 method for class 'uniformdistribution'
simulate(object, nsim = 1, ...)
```
Arguments

object The probability distribution to be simulated from.
nsim The number of simulated values. Default is 1.
... Additional parameters. Currently not in use.

Value

For univariate distributions, a vector of length nsim is produced. For multivariate distributions, a matrix with nsim rows is produced.

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

simulate(normal())
simulate(normal(), 10)
simulate(mnormal(), 10)
tdistribution

Examples

summary(normal())

distribution A t-distribution

Description

Create an object representing a univariate non-centered t-distribution.

Usage

tdistribution(expectation = 0, degreesoffreedom = 1e+20, 
lambda, P = 1)

Arguments

expectation The expectation of the distribution.
degreesoffreedom The degrees of freedom parameter.
lambda The natural logarithm of the scale $\sigma$ of the distribution. The standard t-distribution
has scale 1, and the default for lambda is $\log(1) = 0$.
P An alternative to specifying the logged scale $\log(\sigma)$ with lambda is to specify P:
It is defined as $P = 1/\sigma^2$.

Details

The probability density of a t-distribution with expectation $\mu$, degrees of freedom $\nu$, and logged
scale $\lambda$ is proportional to

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

Value

A t-distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

mtdistribution

Examples

dist <- tdistribution(3)
plot(dist)
uniformdistribution  

A Uniform Distribution

Description

An object representing a univariate uniform distribution is created.

Usage

uniformdistribution(a = 0, b = 1)

Arguments

a  The lower bound for the distribution. The default is 0.
b  The upper bound for the distribution. The default is 1.

Value

A uniform probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

Examples

dist <- uniformdistribution()
expectation(dist)
variance(dist)

variance  
The Variance of a Distribution

Description

Compute the variance of a probability distribution.

Usage

variance(object)

Arguments

object  A probability distribution.
variance

Value

The variance of the probability distribution.

Author(s)

Petter Mostad <mostad@chalmers.se>

See Also

expectation, variance

Examples

variance(normal(3, log(0.7)))
variance(binomialdistribution(7, 0.4))
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