Package ‘TruncatedNormal’

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R topics documented:

- TruncatedNormal-package ........................................ 2
- cholperm .......................................................... 3
- lupus ............................................................. 4
- mroz ............................................................. 4
TruncatedNormal-package

Truncated Normal Distribution Toolbox

Description

The routines include:

- generator of **independent and identically distributed** random vectors from the truncated univariate and multivariate distributions;
- (Quasi-) Monte Carlo estimator and a **deterministic upper bound** of the cumulative distribution function of the multivariate normal and Student distributions;
- algorithm for the accurate computation of the quantile function of the normal distribution in the extremes of its tails.

Author(s)

Leo Belzile and Z. I. Botev, email: <botev@unsw.edu.au> and web page: https://web.maths.unsw.edu.au/~zdravkobotev/

References

- Z. I. Botev and P. L’Ecuyer (2015), Efficient Estimation and Simulation of the Truncated Multivariate Student-t Distribution, Proceedings of the 2015 Winter Simulation Conference, Huntington Beach, CA, USA
cholperm

**Cholesky decomposition for Gaussian distribution function with permutation**

**Description**

This function computes the Cholesky decomposition of a covariance matrix \( \Sigma \) and returns a list containing the permuted bounds for integration. The prioritization of the variables follows either the rule proposed in Gibson, Glasbey and Elston (1994), reorder variables to have outermost variables with smallest expected values. The alternative is the scheme proposed in Genz and Bretz (2009) that minimizes the variance of the truncated Normal variates.

**Usage**

```r
cholperm(Sigma, l, u, method = c("GGE", "GB"))
```

**Arguments**

- `Sigma` \( d \times d \) covariance matrix
- `l` \( d \) vector of lower bounds
- `u` \( d \) vector of upper bounds
- `method` string indicating which method to use. Default to "GGE"

**Details**

The list contains an integer vector `perm` with the indices of the permutation, which is such that \( \Sigma(perm,perm) = L \times L^T \). The permutation scheme is described in Genz and Bretz (2009) in Section 4.1.3, p.37.

**Value**

A list with components

- \( L \): Cholesky root
- \( l \): permuted vector of lower bounds
- \( u \): permuted vector of upper bounds
- `perm`: vector of integers with ordering of permutation

**References**


Latent membranous Lupus Nephritis dataset

Description

The data represents two clinical measurements (covariates), which are used to predict the occurrence of latent membranous lupus nephritis. The dataset consists of measurements on 55 patients of which 18 have been diagnosed with latent membranous lupus.

Format

a data frame with columns "response", "const", "x1" and "x2"

Source

The data were transcribed from Table 1, page 22, of Dyk and Meng (2001).

References


See Also

The dataset is used in the examples of mvr and n

Women wage dataset from Mroz (1987)

Description

The data are from the Panel Study of Income Dynamics (PSID) longitudinal study, 1976 wave. They give the number of work hours of married women along with socio-economic variables and the number of children.

Format

a data frame containing the following variables:

- whrs: hours of work
- kidslt6: number of children aged 5 and below years old in household
- kidsge6: number of children between age of 6 and 18 in household
- age: age (in years)
- educ: number of years in school
- hearn: hourly earnings
- exp: years of previous labor market experience
pmvnorm

Source


References


See Also

Mroz

---

pmvnorm

*Distribution function of the multivariate normal distribution for arbitrary limits*

---

**Description**

This function computes the distribution function of a multivariate normal distribution vector for an arbitrary rectangular region \([lb, ub]\). pmvnorm computes an estimate and the value is returned along with a relative error and a deterministic upper bound of the distribution function of the multivariate normal distribution. Infinite values for vectors \(u\) and \(l\) are accepted. The Monte Carlo method uses sample size \(n\): the larger the sample size, the smaller the relative error of the estimator.

**Usage**

pmvnorm(mu, sigma, lb = -Inf, ub = Inf, B = 10000, type = c("mc", "qmc"), ...)

**Arguments**

- **mu**: vector of location parameters
- **sigma**: covariance matrix
- **lb**: vector of lower truncation limits
- **ub**: vector of upper truncation limits
- **B**: number of replications for the (quasi)-Monte Carlo scheme
- **type**: string, either of "mc" or "qmc" for Monte Carlo and quasi Monte Carlo, respectively
- **...**: additional arguments, currently ignored.

**Author(s)**

Zdravko I. Botev, Leo Belzile (wrappers)

**References**

pmvt

Distribution function of the multivariate Student distribution for arbitrary limits

Description

This function computes the distribution function of a multivariate normal distribution vector for an arbitrary rectangular region \([lb, ub]\). pmvt computes an estimate and the value is returned along with a relative error and a deterministic upper bound of the distribution function of the multivariate normal distribution. Infinite values for vectors \(u\) and \(l\) are accepted. The Monte Carlo method uses sample size \(n\): the larger the sample size, the smaller the relative error of the estimator.

Usage

```r
pmvt(mu, sigma, df, lb = -Inf, ub = Inf, type = c("mc", "qmc"), B = 10000, ...)
```

Arguments

- **mu**: vector of location parameters
- **sigma**: scale matrix
- **df**: degrees of freedom
- **lb**: vector of lower truncation limits
- **ub**: vector of upper truncation limits
- **type**: string, either of mc or qmc for Monte Carlo and quasi Monte Carlo, respectively
- **B**: number of replications for the (quasi)-Monte Carlo scheme
- ... additional arguments, currently ignored.

Author(s)

Matlab code by Zdravko I. Botev, R port by Leo Belzile
References


Examples

d <- 15; nu <- 30;
l <- rep(2, d); u <- rep(Inf, d);
sigma <- 0.5 * matrix(1, d, d) + 0.5 * diag(1, d);
est <- pmvt(lb = l, ub = u, sigma = sigma, df = nu)
# mvtnorm::pmvt(lower = l, upper = u, df = nu, sigma = sigma)
## Not run:
d <- 5
sigma <- solve(0.5 * diag(d) + matrix(0.5, d, d))
# mvtnorm::pmvt(lower = rep(-1,d), upper = rep(Inf, d), df = 10, sigma = sigma)[1]
pmvt(lb = rep(-1, d), ub = rep(Inf, d), sigma = sigma, df = 10)
## End(Not run)

tmvnorm

Multivariate truncated normal distribution

Description

Density, distribution function and random generation for the multivariate truncated normal distribution with mean vector \( \mu \), covariance matrix \( \Sigma \), lower truncation limit \( \ell \) and upper truncation limit \( \mathcal{U} \). The truncation limits can include infinite values. The Monte Carlo (\texttt{type} = "mc") uses a sample of size \( B \), while the quasi Monte Carlo (\texttt{type} = "qmc") uses a pointset of size \( \lceil n/12 \rceil \) and estimates the relative error using 12 independent randomized QMC estimators.

Arguments

- \( n \) number of observations
- \( x, q \) vector of quantiles
- \( B \) number of replications for the (quasi)-Monte Carlo scheme
- \( \log \) logical; if \( \text{TRUE} \), probabilities and density are given on the log scale.
- \( \mu \) vector of location parameters
- \( \Sigma \) covariance matrix
- \( \ell \) vector of lower truncation limits
- \( \mathcal{U} \) vector of upper truncation limits
- \( \text{type} \) string, either of \texttt{mc} or \texttt{qmc} for Monte Carlo and quasi Monte Carlo, respectively

Value

\texttt{dtmvnorm} gives the density, \texttt{ptmvnorm} and \texttt{pmvnorm} give the distribution function of respectively the truncated and multivariate Gaussian distribution and \texttt{rtmvnorm} generate random deviates.
Usage

dtmvnorm(x, mu, sigma, lb, ub, type = c("mc", "qmc"), log = FALSE, B = 1e4)
ptmvnorm(q, mu, sigma, lb, ub, type = c("mc", "qmc"), log = FALSE, B = 1e4)
rtmvnorm(n, mu, sigma, lb, ub)

Author(s)

Zdravko I. Botev, Leo Belzile (wrappers)

References


Examples

d <- 4; lb <- rep(0, d)
mu <- runif(d)
sigma <- matrix(0.5, d, d) + diag(0.5, d)
samp <- rtmvnorm(n = 10, mu = mu, sigma = sigma, lb = lb)
loglik <- dtmvnorm(samp, mu = mu, sigma = sigma, lb = lb, log = TRUE)
cdf <- ptmvnorm(samp, mu = mu, sigma = sigma, lb = lb, log = TRUE, type = "q")

# Exact Bayesian Posterior Simulation Example
# Vignette, example 5
## Not run:
data("lupus"); # load lupus data
Y <- lupus[,1]; # response data
X <- as.matrix(lupus[,,-1]) # construct design matrix
n <- nrow(X)
d <- ncol(X)
X <- diag(2*Y-1) %*% X; # incorporate response into design matrix
nusq <- 10000; # prior scale parameter
C <- solve(diag(d)/nusq + crossprod(X))
sigma <- diag(n) + nusq*tcrossprod(X) # this is covariance of Z given beta
est <- pmvnorm(sigma = sigma, lb = 0)
# estimate acceptance probability of crude Monte Carlo
print(attributes(est)$upbnd/est[1])
# reciprocal of acceptance probability
Z <- rtmvnorm(sigma = sigma, n = 1e3, lb = rep(0, n))
# sample exactly from auxiliary distribution
beta <- rtmvnorm(n = nrow(Z), sigma = C) + Z %*% C
# simulate beta given Z and plot boxplots of marginals
boxplot(beta, ylab = expression(beta))
# output the posterior means
colMeans(beta)
## End(Not run)
Multivariate truncated Student distribution

Description

Density, distribution function and random generation for the multivariate truncated Student distribution with location vector \( \mu \), scale matrix \( \sigma \), lower truncation limit \( lb \), upper truncation limit \( ub \) and degrees of freedom \( df \).

Arguments

- \( n \): number of observations
- \( x, q \): vector or matrix of quantiles
- \( B \): number of replications for the (quasi)-Monte Carlo scheme
- \( \log \): logical; if TRUE, probabilities and density are given on the log scale.
- \( \mu \): vector of location parameters
- \( \sigma \): scale matrix
- \( df \): degrees of freedom
- \( lb \): vector of lower truncation limits
- \( ub \): vector of upper truncation limits
- \( type \): string, either of mc or qmc for Monte Carlo and quasi Monte Carlo, respectively

Details

The truncation limits can include infinite values. The Monte Carlo (\( type = \text{"mc"} \)) uses a sample of size \( B \), while the quasi Monte Carlo (\( type = \text{"qmc"} \)) uses a pointset of size ceiling\((n/12)\) and estimates the relative error using 12 independent randomized QMC estimators.

\texttt{pmvt} computes an estimate and a deterministic upper bound of the distribution function of the multivariate normal distribution. Infinite values for vectors \( u \) and \( l \) are accepted. The Monte Carlo method uses sample size \( n \): the larger \( n \), the smaller the relative error of the estimator.

Value

dtmvt gives the density, ptmvt gives the distribution function, rtmvt generate random deviates.

Usage

- \texttt{dtmvt(x, mu, sigma, df, lb, ub, type = c("mc", "qmc"), log = FALSE, B = 1e4)}
- \texttt{ptmvt(q, mu, sigma, df, lb, ub, type = c("mc", "qmc"), log = FALSE, B = 1e4)}
- \texttt{rtmvt(n, mu, sigma, df, lb, ub)}
- \texttt{pmvt(mu, sigma, df, lb = -Inf, ub = Inf, type = c("mc", "qmc"), B = 1e4)}

Author(s)

Leo Belzile, R port from Matlab code by Z. I. Botev
References


Examples

d <- 4; lb <- rep(0, d)
mu <- runif(d)
sigma <- matrix(0.5, d, d) + diag(0.5, d)
samp <- rtmvt(n = 10, mu = mu, sigma = sigma, df = 2, lb = lb)
loglik <- dtmvt(samp, mu = mu, sigma = sigma, df = 2, lb = lb, log = TRUE)
cdf <- ptmvt(samp, mu = mu, sigma = sigma, df = 2, lb = lb, log = TRUE, type = "q")

tnorm

Truncated univariate normal distribution

Description

The function provides efficient state-of-the-art random number generation of a vector of truncated univariate distribution of the same length as the lower bound vector. The function is vectorized and the vector of means mu and of standard deviations sd are recycled.

If mu or sd are not specified they assume the default values of 0 and 1, respectively.

Arguments

- n: number of observations
- p: vector or matrix of probabilities
- mu: vector of means
- sd: vector of standard deviations
- lb: vector of lower truncation limits
- ub: vector of upper truncation limits
- method: string, either of fast or invtransfo

Value

vector or matrix of random variates (rtnorm) or of quantiles (ptnorm), depending on the input

Examples

rtnorm(n = 10, mu = 2, lb = 1:10, ub = 2:11, method = "fast")
qtnorm(runif(10), mu = 2, lb = 1:10, ub = 2:11, sd = 1)
tregress

**Description**

Simulates \( n \) random vectors \( X \) exactly distributed from the \( d \)-dimensional Student distribution with \( \text{df}\)=\( \nu \) degrees of freedom, mean zero and scale matrix \( \sigma \), conditional on \( l < X < u \),

**Usage**

\[
\text{tregress}(n, \text{lb}, \text{ub}, \text{sigma}, \text{df})
\]

**Arguments**

- \( n \): number of observations
- \( \text{lb} \): vector of lower truncation limits
- \( \text{ub} \): vector of upper truncation limits
- \( \text{sigma} \): scale matrix
- \( \text{df} \): degrees of freedom

**Value**

list with components

- \( R \): \( n \) vector of scale
- \( Z \): a \( d \times n \) matrix

so that \( \sqrt{\nu}Z/R \) follows a truncated Student distribution

**Author(s)**

Matlab code by Zdravko Botev, R port by Leo Belzile

**References**


**Examples**

\[
d <- 5 
\text{tregress}(\text{lb} = \text{rep}(-2, d), \text{ub} = \text{rep}(2, d), \text{df} = 3, n = 10, 
\text{sigma} = \text{diag}(0.5, d) + \text{matrix}(1, d, d))
\]
Index

cholperm, 3
lupus, 4
Mroz, 5
mroz, 4
mvrandn, 4
pmvnorm, 5, 6
pmvt, 6
tmvnorm, 7
tmvt, 9	norm, 10
tregress, 11
TruncatedNormal
   (TruncatedNormal-package), 2
TruncatedNormal-package, 2