Package ‘relliptical’

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Type Package

Title The Truncated Elliptical Family of Distributions

Version 0.9.0

Description It offers random numbers generation from members of the truncated multivariate elliptical family of distribution such as the truncated versions of the Normal, Student-t, Pearson VII, Slash, Logistic, among others. Particular distributions can be provided by specifying the density generating function. It also computes the first two moments (covariance matrix as well) for some particular distributions.

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Encoding UTF-8

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RdMacros Rdpack

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RoxygenNote 7.1.1

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mvtelliptical

Mean and Variance for Truncated Multivariate Elliptical Distributions

Description

This function approximates the mean vector and variance-covariance matrix for some specific truncated elliptical distributions. The argument dist sets the distribution to be used and accepts the same values Normal, t, PE, PVII, Slash, and CN, for the truncated Normal, Student-t, Power Exponential, Pearson VII, Slash, and Contaminated Normal distributions, respectively. Moments are computed through Monte Carlo method for the truncated variables and using properties of the conditional expectation for the non-truncated variables.

Usage

```r
mvtelliptical(lower, upper = rep(Inf, length(lower)), mu = rep(0, length(lower)), Sigma = diag(length(lower)), dist = "Normal", nu = NULL, n = 10000, burn.in = 0, thinning = 3)
```

Arguments

- **lower**: vector of lower truncation points of length \(p\).
- **upper**: vector of upper truncation points of length \(p\).
- **mu**: numeric vector of length \(p\) representing the location parameter.
- **Sigma**: numeric positive definite matrix with dimension \(p \times p\) representing the scale parameter.
- **dist**: represents the truncated distribution to be used. The values are Normal, t, PE, PVII, Slash and CN for the truncated Normal, Student-t, Power Exponential, Pearson VII, Slash and Contaminated Normal distributions, respectively.
- **nu**: additional parameter or vector of parameters depending on the density generating function. See Details.
- **n**: number of Monte Carlo samples to be generated.
- **burn.in**: number of samples to be discarded as a burn-in phase.
- **thinning**: factor for reducing the autocorrelation of random points.

Details

This function also considers the univariate case. The argument \(nu\) is a parameter or vector of parameters depending on the density generating function (DGF). For the truncated Student-t, Power Exponential, and Slash distribution, \(nu\) is a positive number. For the truncated Pearson VII, \(nu\) is a vector with the first element greater than \(p/2\) and the second element a positive number. For the truncated Contaminated Normal distribution, \(nu\) is a vector of length 2 assuming values between 0 and 1.
Value

It returns a list with three elements:

- EY  
  the mean vector of length $p$.
- EYY  
  the second moment matrix of dimensions $p \times p$.
- VarY  
  the variance-covariance matrix of dimensions $p \times p$.

Note

The Normal distribution is a particular case of the Power Exponential distribution when $\nu = 1$. The Student-t distribution with $\nu$ degrees of freedom results from the Pearson VII distribution when $\nu = ((\nu+p)/2, \nu)$.

In the Student-t distribution, if $\nu >= 300$, the Normal case is considered. For Student-t distribution, the algorithm also supports degrees of freedom $\nu <= 2$. For Pearson VII distribution, the algorithm supports values of $m <= (p+2)/2$ (first element of $\nu$).

Author(s)

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References


See Also

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Examples

# Truncated Student-t distribution
set.seed(5678)
mu = c(0.1, 0.2, 0.3)
Sigma = matrix(data = c(1,0.2,0.3,0.2,1,0.4,0.3,0.4,1), nrow=length(mu), ncol=length(mu), byrow=TRUE)

# Example 1: considering nu = 0.80 and one doubly truncated variable
a = c(-0.8, -Inf, -Inf)
b = c(0.5, 0.6, Inf)
MC11 = mvtelliptical(a, b, mu, Sigma, "t", 0.80)

# Example 2: considering nu = 0.80 and two doubly truncated variables
a = c(-0.8, -0.70, -Inf)
b = c(0.5, 0.6, Inf)
MC12 = mvtelliptical(a, b, mu, Sigma, "t", 0.80) # By default n=1e4

# Truncated Pearson VII distribution
set.seed(9876)
MC21 = mvtelliptical(a, b, mu, Sigma, "PVII", c(1.90,0.80), n=1e6) # More precision
c(MC12$EY); c(MC21$EY)
MCT2$VarY; MC21$VarY

# Truncated Normal distribution
set.seed(1234)
MC31 = mvtelliptical(a, b, mu, Sigma, "Normal", n=1e4)
MC32 = mvtelliptical(a, b, mu, Sigma, "Normal", n=1e6) # More precision

rtelliptical  Sampling Random Numbers from Truncated Multivariate Elliptical Distributions

Description
This function generates observations from a truncated multivariate elliptical distribution with location parameter \( \mu \), scale matrix \( \Sigma \), lower and upper truncation points \( \text{lower} \) and \( \text{upper} \) via Slice Sampling algorithm with Gibbs sampler steps.

Usage
rtelliptical(n = 10000, mu = rep(0, length(lower)),
Sigma = diag(length(lower)), lower, upper = rep(Inf, length(lower)),
dist = "Normal", nu = NULL, expr = NULL, gFun = NULL,
ginvFun = NULL, burn.in = 0, thinning = 1)

Arguments

- **n**: number of observations to generate. Must be an integer \( \geq 1 \).
- **mu**: numeric vector of length \( p \) representing the location parameter.
- **Sigma**: numeric positive definite matrix with dimension \( pxp \) representing the scale parameter.
- **lower**: vector of lower truncation points of length \( p \).
- **upper**: vector of upper truncation points of length \( p \).
- **dist**: represents the truncated distribution to be used. The values are Normal, t, PE, PVII, Slash and CN for the truncated Normal, Student-t, Power Exponential, Pearson VII, Slash and Contaminated Normal distributions, respectively.
- **nu**: additional parameter or vector of parameters depending on the density generating function. See Details.
- **expr**: a character with the density generating function. See Details.
- **gFun**: an R function with the density generating function. See Details.
- **ginvFun**: an R function with the inverse of the density generating function defined in gFun. See Details.
- **burn.in**: number of samples to be discarded as a burn-in phase.
- **thinning**: factor for reducing the autocorrelation of random points.
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Details

The dist argument represents the truncated distribution to be used. The values are Normal, t, PE, PVII, Slash, and CN, for the truncated Normal, Student-t, Power Exponential, Pearson VII, Slash and Contaminated Normal distributions, respectively.

The argument nu is a parameter or vector of parameters depending on the density generating function (DGF). For the truncated Student-t, Power Exponential, and Slash distribution, nu is a positive number. For the truncated Pearson VII, nu is a vector with the first element greater than p/2 and the second element a positive number. For the truncated Contaminated Normal distribution, nu is a vector of length 2 assuming values between 0 and 1.

This function also allows generating random numbers from other truncated elliptical distributions not specified in the dist argument, by supplying the density generating function (DGF) through arguments either expr or gFun. The DGF must be a non-negative and strictly decreasing function on (0, Inf). The easiest way is to provide the DGF expression to argument expr as a character. The notation used in expr needs to be understood by package Ryacas0, and the environment of R. For instance, for the DGF \( g(t) = e^{-t} \), the user must provide expr = "exp(1)^(-t)". See that the function must depend only on variable \( t \), and any additional parameter must be passed as a fixed value. For this case, when a character expression is provided to expr, the algorithm tries to compute a closed-form expression for the inverse function of \( g(t) \), however, this is not always possible (a warning message is returned). See example 2.

If it was no possible to generate random samples by passing a character expression to expr, the user may provide a custom R function to the gFun argument. By default, its inverse function is approximated numerically, however, the user may also provide its inverse to the ginvFun argument to gain some computational time. When gFun is provided, arguments dist and expr are ignored.

Value

It returns a matrix of dimensions n x p with the random points sampled.

Note

The Normal distribution is a particular case of the Power Exponential distribution when nu = 1. The Student-t distribution with \( \nu \) degrees of freedom results from the Pearson VII distribution when \( nu = ((\nu+p)/2, \nu) \).

Author(s)

Katherine L. Valeriano, Christian E. Galarza and Larissa A. Matos

References


See Also

mvtelliptical
Examples

library(ggplot2)
library(ggExtra)
library(gridExtra)

# Example 1: Sampling from the Truncated Normal distribution
set.seed(1234)
mu = c(0, 1)
Sigma = matrix(c(1,0.70,0.70,3), 2, 2)
lower = c(-2, -3)
upper = c(3, 3)
sample1 = rtelliptical(5e4, mu, Sigma, lower, upper, dist="Normal")

# Histogram and density for variable 1
ggplot(data.frame(sample1), aes(x=X1)) +
  geom_histogram(aes(y=..density..), colour="black", fill="grey", bins=15) +
  geom_density(color="red") + labs(x=bquote(X[1]), y="Density")

# Histogram and density for variable 2
ggplot(data.frame(sample1), aes(x=X2)) +
  geom_histogram(aes(y=..density..), colour="black", fill="grey", bins=15) +
  geom_density(color="red") + labs(x=bquote(X[2]), y="Density")

# Example 2: Sampling from the Truncated Logistic distribution

# Function for plotting the sample autocorrelation using ggplot2
acf.plot = function(samples){
  p = ncol(samples); n = nrow(samples); q1 = qnorm(0.975)/sqrt(n); acf1 = list(p)
  for (i in 1:p){
    bacdf = with(acf(samples[,i], plot=FALSE), data.frame(lag, acf))
    acf1[[i]] = ggplot(data=bacdf, aes(x=lag, y=acf)) + geom_hline(aes(yintercept=0)) +
      geom_segment(aes(xend=lag, yend=0)) + labs(x="Lag", y="ACF", subtitle=bquote(X[.(i)])) +
      geom_hline(yintercept=c(q1,-q1), color="red", linetype="twodash")
  }
  return (acf1)
}

set.seed(5678)
mu = c(0, 0)
Sigma = matrix(c(1,0.70,0.70,1), 2, 2)
lower = c(-2, -2)
upper = c(3, 2)

# Sample autocorrelation with no thinning
sample2 = rtelliptical(10000, mu, Sigma, lower, upper, expr="exp(1)^(-t)/(1+exp(1)^(-t))^2")
gird.arrange(grobs=acf.plot(sample2), top="Logistic distribution with no thinning", nrow=1)

# Sample autocorrelation with thinning = 3
sample3 = rtelliptical(10000, mu, Sigma, lower, upper, expr="exp(1)^(-t)/(1+exp(1)^(-t))^2",
  thinning=3)
gird.arrange(grobs=acf.plot(sample3), top="Logistic distribution with thinning = 3", nrow=1)
# Example 3: Sampling from the Truncated Kotz-type distribution

```r
set.seed(5678)
mu = c(0, 0)
Sigma = matrix(c(1,-0.5,-0.5,1), 2, 2)
lower = c(-2, -2)
upper = c(3, 2)
sample4 = rtelliptical(2000, mu, Sigma, lower, upper, gFun=function(t){t^(-1/2)*exp(-2*t^(1/4)))

f1 = ggplot(data.frame(sample4), aes(x=X1,y=X2)) + geom_point(size=0.50) +
  labs(x=expression(X[1]), y=expression(X[2]), subtitle="Kotz(2,1/4,1/2)")
ggMarginal(f1, type="histogram", fill="grey")
```
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