The \texttt{sadists} package

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Abstract

The \texttt{sadists} package includes ‘dpqr’ functions for some obscure distributions, mostly involving sums and ratios of (non-central) chi-squares, chis, and normals.

1 Introduction

The \texttt{sadists} package provides density, distribution, quantile and random generation functions (the ‘dpqr’ functions) for some obscure distributions. For all of these, the ‘dpq’ functions are approximated via the Edgeworth and Cornish-Fisher expansions. As such, this package is a showcase for the capabilities of the \texttt{PDQutils} package, which does the heavy lifting once the cumulants have been computed. [3]

It should be noted that the functions provided by \texttt{sadists} do not recycle their distribution parameters against the \texttt{x}, \texttt{p}, \texttt{q} or \texttt{n} parameters. This is in contrast to the common \texttt{R} idiom, and may cause some confusion. This is mostly for reasons of performance, but also because some of the distributions have vector-valued parameters; recycling over these would require the user to provide \texttt{lists} of parameters, which would be unpleasant.

First, a function which will evaluate the ‘dpq’ functions versus random draws of the variable:

```r
require(ggplot2)
require(grid)
testf <- function(dpqr, nobs, ...) {
  rv <- sort(dpqr$r(nobs, ...))
  data <- data.frame(draws = rv, pvals = dpqr$p(rv, ...))
  text.size <- 6  # sigh

  p1 <- ggplot(data, aes(x = draws)) +
    geom_line(aes(y = ..density.., colour = "Empirical"), stat = "density") +
    stat_function(fun = function(x) {
      dpqr$d(x, ...)
    }, aes(colour = "Theoretical")) +
    geom_histogram(aes(y = ..density..), alpha = 0.3) + scale_colour_manual(name = "Density",
    values = c("red", "blue")) +

  # http://stackoverflow.com/a/5688125/164611
```
2 Sum of (non-central) chi-squares to a power

Let $X_i \sim \chi^2_{\nu_i}(\delta_i)$ be independent non-central chi-square variates, where $\delta_i$ are the non-centrality parameters and $\nu_i$ are the degrees of freedom. Let $w_i, p_i$ be given constants. Then

$$Y = \sum_i w_i X_i^{p_i}$$

follows a weighted sum of non-central chi-squares to a power distribution. This is not a common distribution. However, its cumulants can be easily computed, so the ‘pdq’ functions can be approximated by classical expansions. Moreover, its CDF and quantile functions can be used to compute those of the doubly non-central F, and it is related to the upsilon distribution.
3 K-prime distribution

Let \( X_i \sim \chi^2_{\nu_i} \) be chi-square random variables with \( \nu_i \) degrees of freedom for \( i = 1, 2 \), independent of \( Z \sim N(0, 1) \), a standard normal. Suppose \( a, b \) are given constants. Then

\[
Y = \frac{bZ + a\sqrt{X_1/\nu_1}}{\sqrt{X_2/\nu_2}}
\]

follows a K-prime distribution with degrees of freedom \([\nu_1, \nu_2]\) and parameters \( a, b \). [5] Depending on these four parameters, the K-prime generalizes the following:

- The normal distribution, when \( b = 1, a = 0, \nu_2 = \infty \).
- The Lambda-prime distribution (see Section 4), when \( b = 1, a \neq 0, \nu_2 = \infty \).
- The (central) t-distribution, when \( b = 1, a = 0, \nu_2 < \infty \).
- The square-root of the F-distribution, when \( b = 0, a = 1 \).
- The (central) chi-distribution, when \( b = 0, a = 1, \nu_2 = \infty \).
4 Lambda prime distribution

Let $X \sim \chi^2_\nu$ be a chi-square random variable with $\nu$ degrees of freedom, independent of $Z \sim \mathcal{N}(0, 1)$, a standard normal. Then 

$$Y = Z + t \sqrt{X/\nu}$$

follows a Lambda-prime distribution with parameter $t$ and degrees of freedom $\nu$. [1] It is a special case of the K-prime distribution (Section 3) and of the upsilon distribution (Section 5).
5 Upsilon distribution

Let $X_i \sim \chi^2_{\nu_i}$ be independent central chi-square variates, where $\nu_i$ are the degrees of freedom. Let $Z \sim \mathcal{N}(0, 1)$ be a standard normal, independent of the $X_i$. Let $t_i$ be given constants. Then

$$Y = Z + \sum_{i} t_i \sqrt{X_i}$$

follows an upsilon distribution with parameter $[t_1, t_2, \ldots, t_k]$ and degrees of freedom $[\nu_1, \nu_2, \ldots, \nu_k]$.

6 Doubly non-central F distribution

The doubly non-central F distribution generalizes the F distribution to the case where the denominator chi-square is non-central. For $i = 1, 2$, let $X_i \sim \chi^2_{\nu_i}(\delta_i)$ be independent non-central chi-square variates, where $\delta_i$ are the non-centrality parameters and $\nu_i$ are the degrees of freedom. Then

$$Y = \frac{X_1/\nu_1}{X_2/\nu_2}$$
Figure 4: Confirming the dpqr functions of the upsilon distribution.

follows a doubly non-central F distribution.

```
require(sadists)
df1 <- 40
df2 <- 80
ncp1 <- 1.5
ncp2 <- 2.5
testf(list(d = ddnf, p = pdnf, q = qdnf,
r = rdnf), nobs = 2^14, df1, df2,
ncp1, ncp2)
```

7 Doubly non-central t distribution

The doubly non-central t distribution generalizes the t distribution to the case where the denominator chi-square is non-central. Let $X_2 \sim \chi^2_{\nu_2} (\delta_2)$ be a non-central chi-square variate, with non-centrality parameter $\delta_2$ and $\nu_2$ degrees of freedom. Let $X_2$ be independent of $Z$, a standard normal. Then

$$Y = \frac{Z + \delta_1}{\sqrt{X_2/\nu_2}}$$

follows a doubly non-central t distribution with degrees of freedom $\nu_2$ and non-centrality parameters $\delta_1, \delta_2$. The square of a doubly non-central t is, up to scaling, a doubly non-central F, see Section 6.

```
require(sadists)
df <- 75
ncp1 <- 2
```
8 Doubly non-central Beta distribution

The doubly non-central Beta distribution generalizes the Beta distribution to the case where the denominator chi-square is non-central. For $i = 1, 2$, let $X_i \sim \chi^2_{\nu_i}(\delta_i)$ be independent non-central chi-square variates, where $\delta_i$ are the non-centrality parameters and $\nu_i$ are the degrees of freedom. Then

$$Y = \frac{X_1}{X_1 + X_2}$$

follows a doubly non-central Beta distribution. Note that

$$F = \frac{\nu_2}{\nu_1} \frac{Y}{1 - Y}$$

follows a doubly non-central F distribution. The ‘PDQ’ functions use this relationship.

```r
require(sadists)
df1 <- 40
df2 <- 80
ncp1 <- 1.5
testf(list(d = ddnt, p = pdnt, q = qdnt,
           r = rdnt), nobs = 2^14, df, ncp1, ncp2)
```
The doubly non-central Eta distribution is to the doubly non-central Beta what the doubly non-central t is to the doubly non-central F. Let $X_2 \sim \chi^2_{\nu_2}(\delta_2)$ be a non-central chi-square variate, with non-centrality parameter $\delta_2$ and $\nu_2$ degrees of freedom. Let $X_2$ be independent of $Z$, which is normal with mean $\delta_1$ and unit standard deviation. Then

$$Y = \frac{Z}{\sqrt{Z^2 + X_2}}$$

follows a doubly non-central Eta distribution with degrees of freedom $\nu_2$ and non-centrality parameters $\delta_1, \delta_2$. The square of a doubly non-central Eta is a doubly non-central Beta, see Section 8. Note that

$$t = \sqrt{\nu_2} \frac{Y}{\sqrt{1 - Y^2}}$$

follows a doubly non-central t distribution. The ‘PDQ’ functions use this relationship.
Figure 7: Confirming the dpqr functions of the doubly non-central Beta distribution.

10 Sum of logs of (non-central) chi-squares

Let $X_i \sim \chi^2_{\nu_i}(\delta_i)$ be independent non-central chi-square variates, where $\delta_i$ are the non-centrality parameters and $\nu_i$ are the degrees of freedom. Let $w_i$ be given constants. Then

$$Y = \sum_i w_i \log X_i$$

follows a weighted sum of log of non-central chi-squares distribution. This is not a common distribution. However, its cumulants can easily be computed. [4]
Figure 8: Confirming the dpqr functions of the doubly non-central Eta distribution.

Figure 9: Confirming the dpqr functions of the sum of log of chi-squares distribution.
11 Product of (non-central) chi-squares to a power

Let $X_i \sim \chi^2_{\nu_i} (\delta_i)$ be independent non-central chi-square variates, where $\delta_i$ are the non-centrality parameters and $\nu_i$ are the degrees of freedom. Let $p_i$ be given constants. Then

$$Y = \prod_i X_i^{p_i}$$

follows a product of non-central chi-squares to a power distribution. This is not a common distribution. The ‘PDQ’ functions are computed using a transform of the logs of chi-squares distribution, see Section 10.

```r
require(sadists)
df <- c(100, 200, 100, 50)
cmp <- c(0, 1, 0.5, 2)
pow <- c(1, 0.5, 2, 1.5)
testf(list(d = dprodchisqpow, p = pprodchisqpow,
           q = qprodchisqpow, r = rprodchisqpow),
      nobs = 2^14, df, ncp, pow)
```

12 Product of doubly non-central F variates

Let $X_{ij} \sim F_{\nu_{1,j}, \nu_{2,j}} (\delta_{1,j}, \delta_{2,j})$ be independent doubly non-central F variates, where $\delta_{i,j}$ are the non-centrality parameters and $\nu_{i,j}$ are the degrees of freedom.
Then

\[ Y = \prod_j X_j \]

follows a product of doubly non-central Fs distribution. This is not a common distribution. The 'PDQ' functions are computed using a transform of the logs of chi-squares distribution, see Section 10.

```r
require(sadists)
df1 <- c(10, 20, 5)
df2 <- c(1000, 500, 150)
cp1 <- c(1, 0, 2.5)
cp2 <- c(0, 1.5, 5)
testf(list(d = dproddnf, p = pprodnf, 
            q = qprodnf, r = rprodnf), nobs = 2^14, 
            df1, df2, cp1, cp2)
```

### 13 Product of normal variates

Let \( Z_j \sim \mathcal{N}(\mu_j, \sigma_j^2) \) be independent normal variates with means \( \mu_j \) and variances \( \sigma_j^2 \). Then

\[ Y = \prod_j X_j \]

follows a product of normals distribution. This is not a common distribution. When the coefficients of variation, \( \sigma_j/\mu_j \) are large for some of the variates, the approximations given in this package tend to break down.
require(sadists)
mu <- c(100, 20, 5)
sigma <- c(10, 2, 0.2)
testf(list(d = dprodnormal, p = pprodnormal,
            q = qprodnormal, r = rprodnormal),
       nobs = 2^14, mu, sigma)

References


