

# Package ‘distrEllipse’

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**Version** 2.8.2

**Date** 2024-01-30

**Title** S4 Classes for Elliptically Contoured Distributions

**Description** Distribution (S4-)classes for elliptically contoured distributions (based on package ‘distr’).

**Depends** R(>= 3.4), methods, graphics, mvtnorm, setRNG(>= 2006.2-1),  
distr(>= 2.8.0), distrEx(>= 2.8.0), distrSim(>= 2.2)

**Suggests** distrMod(>= 2.8.0), distrTEst(>= 2.2)

**Imports** startupmsg, stats

**ByteCompile** yes

**License** LGPL-3

**URL** <http://distr.r-forge.r-project.org/>

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**VCS/SVNRevision** 1427

**NeedsCompilation** no

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distrEllipse-package    *distrEllipse – S4 Classes for Elliptically Contoured Distributions*

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## Description

**distrEllipse** provides infrastructure / (S4-)classes for elliptically contoured distributions (based on package distr).

## Details

```

Package:      distrEllipse
Version:     2.8.2
Date:        2024-01-30
Depends:     R(>= 3.4), methods, graphics, mvtnorm, setRNG(>= 2006.2-1), distr(>= 2.8.0),distrEx(>= 2.8.0), distr
Suggests:    distrMod(>= 2.8.0), distrTEst(>= 2.2)
Imports:     startupmsg, stats
ByteCompile: yes
License:     LGPL-3
URL:         https://distr.r-forge.r-project.org/
VCS/SVNRevision: 1427

```

## Classes

```

#####
Distribution Classes

```

```
#####
[*]: there is a generating function with the same name
"Distribution" (from distr)
|>"MultivariateDistribution" (from distrEx)
|>|>"MultivarMixingDistribution" [*]
|>|>"SphericalDistribution" [*]
|>|>|>"EllipticalDistribution" [*]
|>|>|>"MVNormDistribution" [*]
"DistrList" (from distr)
|>"MultivarDistrList" [*/class union of "MVDistrList", "UnivarDistrList"]
|>|>"MVDistrList"
|>"UnivarDistrList" (from distr) [*]
```

## Methods

plot-methods	Methods for Function plot (for SphericalDistribution)
show-methods	Methods for Function show (for Simulation/Contsimulation)

## Functions

distrEllipseoptions	Functions to change the global variables of the package 'distrEllipse'
---------------------	---

## Slot accessors / -replacement functions

All slots are inspected / modified by corresponding accessors / -replacement functions.

## Start-up-Banner

You may suppress the start-up banner/message completely by setting `options("StartupBanner"="off")` somewhere before loading this package by `library` or `require` in your R-code / R-session. If option `"StartupBanner"` is not defined (default) or setting `options("StartupBanner"=NULL)` or `options("StartupBanner"="complete")` the complete start-up banner is displayed. For any other value of option `"StartupBanner"` (i.e., not in `c(NULL, "off", "complete")`) only the version information is displayed. The same can be achieved by wrapping the `library` or `require` call into either `suppressStartupMessages()` or `onlytypeStartupMessages(., atypes="version")`.

## Package versions

Note: The first two numbers of package versions do not necessarily reflect package-individual development, but rather are chosen for the `distrXXX` family as a whole in order to ease updating "depends" information.

## Start-up-Banner

You may suppress the start-up banner/message completely by setting `options("StartupBanner"="off")` somewhere before loading this package by `library` or `require` in your R-code / R-session. If option `"StartupBanner"` is not defined (default) or setting `options("StartupBanner"=NULL)`

or `options("StartupBanner"="complete")` the complete start-up banner is displayed. For any other value of option "StartupBanner" (i.e., not in `c(NULL, "off", "complete")`) only the version information is displayed. As for general `packageStartupMessage`'s, you may also suppress all the start-up banner by wrapping the library or require call into `suppressPackageStartupMessages()` from **startupmsg**-version 0.5 on.

### Note

Global options controlling the plots and summaries of `Dataclass` and `Simulation/Contsimulation` objects may be inspected / set by `distrEllipseoptions()` and `getdistrEllipseOption()`.

### Author(s)

Peter Ruckdeschel <[peter.ruckdeschel@uni-oldenburg.de](mailto:peter.ruckdeschel@uni-oldenburg.de)>,  
*Maintainer:* Peter Ruckdeschel <[peter.ruckdeschel@uni-oldenburg.de](mailto:peter.ruckdeschel@uni-oldenburg.de)>

### References

P. Ruckdeschel, M. Kohl, T. Stabla, F. Camphausen (2006): S4 Classes for Distributions, *R News*, 6(2), 2-6. [https://CRAN.R-project.org/doc/Rnews/Rnews\\_2006-2.pdf](https://CRAN.R-project.org/doc/Rnews/Rnews_2006-2.pdf) A vignette for packages **distr**, **distrSim**, **distrTEst**, **distrEx**, **distrTeach**, **distrMod**, and **distrEllipse** is included into the mere documentation package **distrDoc** and may be called by `require("distrDoc"); vignette("distr")`.  
 A homepage to this package is available under <https://distr.r-forge.r-project.org/>.

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distrEllipse-defunct    *Defunct Functions in Package* **distrEllipse**

---

### Description

Functions which are no longer provided in **distrEllipse** due to clashes with S3-method inheritance.

### Methods

From version 2.7 on, former versions of S4-methods `rRd`, `dRd`, `pRd`, `qRd`, and `plotRd` of style `<name>.rd` are defunct due to clashes with S3-method inheritance. More specifically, this concerns the following methods:

- r.rd** signature(object = "SphericalDistribution"): wrapped access method for slot `r` of slot `radDistr`.
- d.rd** signature(object = "SphericalDistribution"): wrapped access method for slot `d` of slot `radDistr`.
- p.rd** signature(object = "SphericalDistribution"): wrapped access method for slot `p` of slot `radDistr`.
- q.rd** signature(object = "SphericalDistribution"): wrapped access method for slot `q` of slot `radDistr`.
- plot.rd** signature(x = "SphericalDistribution"): utility; calls `plot` for slot `radDistr`.

**See Also**[Defunct](#)

---

distrEllipseMASK	<i>Masking of/by other functions in package "distrEllipse"</i>
------------------	--

---

**Description**

Provides information on the (intended) masking of and (non-intended) masking by other other functions in package **distrEllipse**

**Usage**

```
distrEllipseMASK(library = NULL)
```

**Arguments**

library	a character vector with path names of R libraries, or NULL. The default value of NULL corresponds to all libraries currently known. If the default is used, the loaded packages are searched before the libraries
---------	---

**Value**

no value is returned

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**Examples**

```
distrEllipseMASK()
```

---

distrEllipseoptions	<i>functions to change the global variables of the package 'distrEllipse'</i>
---------------------	---

---

**Description**

With `distrEllipseoptions` and `getdistrEllipseOption` you may inspect and change the global variables used by package **distrEllipse**.

**Usage**

```
distrEllipseoptions(...)  
getdistrEllipseOption(x)
```

**Arguments**

- ... any options can be defined, using name = value or by passing a list of such tagged values.
- x a character string holding an option name.

**Details**

Invoking `distrEllipseoptions()` with no arguments returns a list with the current values of the options. To access the value of a single option, one should use `getdistrEllipseOption("WarningSim")`, e.g., rather than `distrEllipseoptions("WarningSim")` which is a *list* of length one.

**Value**

`distrEllipseoptions()` returns a list of the global options of **distrEllipse**.  
`distrEllipseoptions("Nsim")` returns the global option `Nsim` as a list of length 1.  
`distrEllipseoptions("Nsim" = 3000)` sets the value of the global option `Nsim` to 3000. `getdistrEllipseOption("Nsim")` the current value set for option `Nsim`.

**Currently available options**

- `Nsim` for plotting: number of (simulated) points to be plotted.
- `withED` for plotting: logical; shall principal axes of the contour ellipsoid be plot in (for each panel)?
- `lwd.Ed` for plotting: line width of principal axes (for each panel).
- `col.Ed` for plotting: color of principal axes (for each panel).
- `withMean` for plotting: logical; shall mean be plot in (for each panel)?
- `cex.mean` for plotting: size of the mean symbol (for each panel).
- `pch.mean` for plotting: mean symbol (for each panel).
- `col.mean` for plotting: color of the mean symbol (for each panel).

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[options](#), [getOption](#)

**Examples**

```
distrEllipseoptions("Nsim") # returns the value of Nsim, by default = 5
currentDistrOptions <- distrEllipseoptions()
distrEllipseoptions(Nsim = 6000)
distrEllipseoptions("Nsim")
getdistrEllipseOption("Nsim")
distrEllipseoptions(c("Nsim", "withED"))
```

---

EllipticalDistribution

*Generating function for EllipticalDistribution-class*

---

## Description

Generates an object of class "EllipticalDistribution".

## Usage

```
EllipticalDistribution(radDistr = sqrt(Chisq(df = length(loc))),  
                      loc = c(0,0), scale = diag(length(loc)), p = NULL, q = NULL)
```

## Arguments

radDistr	an object of class UnivariateDistribution with positive support, i.e. $p(\text{radDistr})(0) = 0$ ; the radial distribution.
loc	real number: location / center of the elliptical distribution.
scale	a square matrix (with $\text{nrow}(\text{scale}) = \text{ncol}(\text{scale}) = \text{length}(\text{loc})$ ) of full rank: the / a scale matrix of the elliptical distribution — unique only upto $\text{scale} \% \% \text{t}(\text{scale})$ , i.e. if A1 and A2 are two square matrices of full rank such that $A1 \% \% \text{t}(A1) = A2 \% \% \text{t}(A2)$ , then we obtain the same elliptical distribution for $\text{scale} = A1$ and for $\text{scale} = A2$ .
p	optional: p-slot of the corresponding distribution;
q	optional: q-slot of the corresponding distribution;

## Value

Object of class "EllipticalDistribution"

## Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

## See Also

[EllipticalDistribution-class](#)

## Examples

```
E0 <- EllipticalDistribution()  
plot(E0)  
E1 <- diag(1,2) \% \% E0 + c(1,2)  
plot(E1)  
E(E1)  
var(E1)
```

---

 EllipticalDistribution-class

*Elliptical distribution class*


---

### Description

Class `EllipticalDistribution` implements general elliptically symmetric distributions, i.e. starting from a spherically distribution realized as an object `S` of class `SphericalDistribution`, this is the distribution of an affine linear transformation  $AS+b$ .

### Objects from the Class

Objects could in principle be created by calls to `new`, but more frequently you would create them via the generating function `EllipticalDistribution`.

### Slots

`img` Object of class "Reals".

`param` Object of class "EllipticalParameter".

`r` function with argument `n`; random number generator

`d` optional function; in case it exists: the density of the distribution

`p` optional function; in case it is non-null: the cdf of the distribution evaluated on rectangles, i.e. if a random variable  $X$  is distributed according to an object of class "EllipticalDistribution", for `q` a matrix of dimension  $d \times n$  `p(object)(q)` returns, for each of the `n` columns  $P(X_i \leq q_i, i = 1, \dots, d)$ .

`q` optional function; in case it is non-null: the quantile of the distribution evaluated on rectangles, i.e. if a random variable  $X$  is distributed according to an object of class "EllipticalDistribution", for `p` a vector of length `n`, returns, for each of the `n` components the infimal number  $q_j$  such that  $P(X_i \leq q_j, i = 1, \dots, d) \geq p_j$ .

`radDistr` an object of class `UnivariateDistribution` with positive support, i.e. `p(radDistr)(0)==0`; the radial distribution.

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

`Symmetry` object of class "EllipticalSymmetry" about center `loc`; used internally to avoid unnecessary calculations.

### Extends

Class "SphericalDistribution", directly.

Class "MultivariateDistribution", by class "SphericalDistribution". Class "Distribution", by class "MultivariateDistribution".



**Methods**

- location** signature(object = "EllipticalDistribution"): wrapped access method for slot location of slot param.
- scale** signature(x = "EllipticalDistribution"): wrapped access method for slot scale of slot param.
- location<-** signature(object = "EllipticalDistribution"): wrapped replace method for slot location of slot param.
- scale<-** signature(x = "EllipticalDistribution"): wrapped replace method for slot scale of slot param.
- E** signature(object = "EllipticalDistribution", fun = "missing", cond = "missing"): expectation of an elliptically symmetric distribution; exact.
- E** signature(object = "EllipticalDistribution", fun = "function", cond = "missing"): expectation of an elliptically symmetric distribution; by simulation.
- var** signature(x = "EllipticalDistribution"): expectation of an elliptically symmetric distribution; exact.
- +** signature(e1 = "EllipticalDistribution", e2 = "numeric"): affine linear transformation; exact.
- signature(e1 = "EllipticalDistribution", e2 = "numeric"): affine linear transformation; exact.
- \*** signature(e1 = "EllipticalDistribution", e2 = "numeric"): affine linear transformation; exact.
- %%** signature(e1 = "numeric", e2 = "EllipticalDistribution"): affine linear transformation; exact.
- coerce** signature(from = "EllipticalDistribution", to = "UnivariateDistribution"): create a UnivariateDistribution object from a (one-dimensional) elliptically symmetric distribution.
- coerce** signature(from = "UnivariateDistribution", to = "EllipticalDistribution"): create a EllipticalDistribution object from a (symmetric) univariate distribution.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**Examples**

```
new("EllipticalDistribution") ## better use EllipticalDistribution()
```

---

EllipticalParameter-class

*Parameter of an Elliptical distributions*

---

### Description

The class of the parameter of Elliptical distributions.

### Objects from the Class

Objects can be created by calls of the form `new("EllipticalParameter", ...)`.

### Slots

`loc` numeric; center / location of the distribution.

`scale` matrix; the scale matrix; the number of rows of this matrix must be the same as the length of location.

`name` default name is "parameter of a Elliptical distribution".

### Extends

Class "Parameter", directly.

Class "OptionalParameter", by class "Parameter".

### Methods

**location** signature(object = "EllipticalParameter"): access method for slot location.

**scale** signature(x = "EllipticalParameter"): access method for slot scale.

**location<-** signature(object = "EllipticalParameter"): replace method for slot location.

**scale<-** signature(object = "EllipticalParameter"): replace method for slot scale.

### Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

### See Also

[EllipticalDistribution-class](#), [Parameter-class](#)

### Examples

```
new("EllipticalParameter")
```

---

MultivarDistrList      *Generating function for MultivarDistrList-class*

---

**Description**

Generates an object of class "MultivarDistrList".

**Usage**

```
MultivarDistrList(..., Dlist)
```

**Arguments**

...                    Objects of class "MultivariateDistribution" (or subclasses)

Dlist                  an optional list or object of class "MultivarDistrList"; if not missing it is appended to argument ...; this way MultivarMixingDistribution may also be called with a list (or "MultivarDistrList"-object) as argument as suggested in an e-mail by Krunoslav Sever (thank you!)

**Value**

Object of class "MVDistrList" or of class "UnivarDistrList", hence of class union "MultivarDistrList"

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[DistrList-class](#), [MultivarDistrList-class](#), [MultivarDistrList](#)

**Examples**

```
(DL1 <- MultivarDistrList(Norm(), Exp(), Pois()))
(DL2 <- MultivarDistrList(MVNorm(),
  EllipticalDistribution(radDistr=Exp(), loc=c(1,2),
  scale=diag(c(3,1))),Mvt()))
```

---

MultivarDistrList-class

*List of multivariate distributions*

---

### Description

Create a list of multivariate distributions

### Objects from the Class

Objects can be created by calls of the form `new("MVDistrList", ...)`. More frequently they are created via the generating function [MultivarDistrList](#).

### Slots

**.Data:** Object of class "list". A list of multivariate distributions of the same dimension.

### Extends

Class "DistrList", directly.  
Class "list", by class "DistrList".  
Class "vector", by class "DistrList".

### Methods

**coerce** signature(from = "MultivariateDistribution", to = "MultivarDistrList"): create a MultivarDistrList object from a univariate distribution

**dimension** dim of the range space.

**dim** synonym to dimension.

### Details

In fact, class "MultivarDistrList" is an inbetween class between class "DistrList" and class "UnivarDistrList", which is a case for [setIs](#), but we would have to modify the metadata information in package **distr** to realize this. So we introduce a new (sister) class "MVDistrList" which implements strictly lists of multivariate distributions, and which together with "UnivarDistrList" is a subclass of the common class union class "MultivarDistrList".

### Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

### See Also

[MultivarDistrList](#), [DistrList-class](#), [MultivariateDistribution-class](#)

**Examples**

```
(DL1 <- MultivarDistrList(Norm(), Exp(), Pois()))
(DL2 <- MultivarDistrList(MVNorm(),
  EllipticalDistribution(radDistr=Exp(), loc=c(1,2),
    scale=diag(c(3,1))),Mvt()))
```

---

MultivarMixingDistribution

*Generating function for Class "MultivarMixingDistribution"*

---

**Description**

Generates an object of class "MultivarMixingDistribution".

**Usage**

```
MultivarMixingDistribution(..., Dlist, mixCoeff
  )
```

**Arguments**

...	Objects of class "MultivariateDistribution" (or subclasses)
Dlist	an optional list or object of class "MultivarDistrList"; if not missing it is appended to argument ...; this way MultivarMixingDistribution may also be called with a list (or "MultivarDistrList"-object) as argument as suggested in an e-mail by Krunoslav Sever (thank you!)
mixCoeff	Objects of class "numeric" : a vector of probabilities for the mixing components (must be of same length as arguments in ...).

**Details**

If mixCoeff is missing, all elements in ... are equally weighted.

**Value**

Object of class "MultivarMixingDistribution", or if argument withSimplify is TRUE and the resulting object would have one mixing component with probability (almost) 1, MultivarMixingDistribution will return this component.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[MultivarMixingDistribution-class](#)

**Examples**

```
mylist <- MultivarMixingDistribution(Binom(3,.3), Dirac(2), Norm(),
  mixCoeff=c(1/4,1/5,11/20))
```

---

MultivarMixingDistribution-class

*Class "MultivarMixingDistribution"*

---

**Description**

MultivarMixingDistribution-class is a class to formalize multivariate mixing distributions; it is a subclass to class MultivariateDistribution.

**Objects from the Class**

Objects can be created by calls of the form `new("MultivarMixingDistribution", ...)`. More frequently they are created via the generating function [MultivarMixingDistribution](#).

**Slots**

`mixCoeff` Object of class "numeric": a vector of probabilities for the mixing components.

`mixDistr` Object of class "MultivarDistrList": a list of multivariate distributions containing the mixing components; must be of same length as `mixCoeff`.

`img` Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

`param` Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

`r` Object of class "function": generates random numbers

`d` fixed to NULL

`p` Object of class "OptionalFunction": if non-null cumulative distribution function

`q` Object of class "OptionalFunction": if non-null quantile function

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

`Symmetry` object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

**Extends**

Class "MultivariateDistribution" class "Distribution" by class "MultivariateDistribution".

**Methods**

- show** signature(object = "MultivarMixingDistribution") prints the object
- mixCoeff<-** signature(object = "MultivarMixingDistribution") replaces the corresponding slot
- mixCoeff** signature(object = "MultivarMixingDistribution") returns the corresponding slot
- mixDistr<-** signature(object = "MultivarMixingDistribution") replaces the corresponding slot
- mixDistr** signature(object = "MultivarMixingDistribution") returns the corresponding slot
- support** signature(object = "MultivarMixingDistribution") returns the corresponding slot
- gaps** signature(object = "MultivarMixingDistribution") returns the corresponding slot
- .logExact** signature(object = "Distribution"): returns slot `.logExact` if existing; else tries to convert the object to a newer version of its class by [conv2NewVersion](#) and returns the corresponding slot of the converted object.
- .lowerExact** signature(object = "Distribution"): returns slot `.lowerExact` if existing; else tries to convert the object to a newer version of its class by [conv2NewVersion](#) and returns the corresponding slot of the converted object.
- Symmetry** returns slot `Symmetry` if existing; else tries to convert the object to a newer version of its class by [conv2NewVersion](#) and returns the corresponding slot of the converted object.
- plot** signature(x = "MultivarMixingDistribution", y = "missing"): plot for an spherically symmetric distribution; see [plot-methods](#).
- E** corresponding expectation — see [E](#).
- dimension** dim of the range space.
- dim** synonym to `dimension`.
- show** signature(object = "MultivarMixingDistribution"): show method for spherically symmetric distributions.
- showobj** signature(object = "MultivarMixingDistribution"): showobj method for spherically symmetric distributions.

**Author(s)**

Peter Ruckdeschel <[peter.ruckdeschel@uni-oldenburg.de](mailto:peter.ruckdeschel@uni-oldenburg.de)>

**See Also**

[Parameter-class](#), [MultivariateDistribution-class](#), [LatticeDistribution-class](#), [AbscontDistribution-class](#), [simplifyD-methods](#), [flat.mix](#)

**Examples**

```
mylist <- MultivarMixingDistribution(Binom(3,.3), Dirac(2), Norm(),
  mixCoeff=c(1/4,1/5,11/20))
mylist2 <- MultivarMixingDistribution(Binom(3,.3), mylist,
  mixCoeff=c(.3,.7))
mylist2
```

```

p(mylist)(0.3)
mixDistr(mylist2)
E(mylist)
var(mylist)

##multivariate
E1 <- diag(1,2)%*%EllipticalDistribution(radDistr=Gammad())+c(1,2)
mylistD <- MultivarMixingDistribution(MVNorm(), E1, MVt(),
  mixCoeff=c(1/4,1/5,11/20))
mylistD2 <- MultivarMixingDistribution(E1+c(-2,2), mylistD,
  mixCoeff=c(.3,.7))
mylistD2
p(mylistD)
mixDistr(mylistD2)
E(mylistD2)
var(mylistD2)

```

---

MVNormDistribution      *Generating function for MVNormDistribution-class*

---

### Description

Generates an object of class "MVNormDistribution".

### Usage

```
MVNorm(loc=c(0,0), scale = diag(length(loc)))
```

### Arguments

loc	real number: location / center of the elliptical distribution.
scale	a square matrix (with $nrow(scale) == ncol(scale) == length(loc)$ ) of full rank: the / a scale matrix of the elliptical distribution — unique only upto scale , i.e. if $A1$ and $A2$ are two square matrices of full rank such that $A1 \%*\% t(A1) == A2 \%*\% t(A2)$ , then we obtain the same elliptical distribution for $scale = A1$ and for $scale = A2$ .

### Value

Object of class "MVNormDistribution"

### Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

### See Also

[MVNormDistribution-class](#)



**Examples**

```

E0 <- MVNorm()
plot(E0)
E1 <- diag(1,2)%*%E0+c(1,2)
plot(E1)
E(E1)
var(E1)

```

---

MVNormDistribution-class

*MVNorm distribution class*


---

**Description**

Class MVNormDistribution implements a general multivariate distribution using code from package **mvtnorm**. For details to this implementation confer to the references given in this package.

**Objects from the Class**

Objects could in principle be created by calls to `new`, but more frequently you would create them via the generating function `MVNormDistribution`.

**Slots**

**img:** Object of class "Reals".  
**param:** Object of class "MvtParameter".  
**r:** function with argument n; random number generator  
**d:** the density of this distribution, `pmvnorm`  
**p:** the (vectorized) function `pmvnorm`.  
**q:** the (vectorized) function `qmvnorm`.  
**radDistr:** the distribution `sqrt(Chisq(df=dim0))`  
**.withArith:** FALSE  
**.withSim:** FALSE  
**.logExact:** TRUE  
**.lowerExact:** TRUE  
**Symmetry:** object of class "EllipticalSymmetry" about center `loc`; used internally to avoid unnecessary calculations.

**Extends**

Class "EllipticalDistribution", directly.  
Class "SphericalDistribution", by class "EllipticalDistribution".  
Class "MultivariateDistribution", by class "SphericalDistribution". Class "Distribution", by class "MultivariateDistribution".

**Methods**

**sigma** signature(object = "MVNormDistribution"): wrapped access method for slot sigma of slot param.

**mean** signature(object = "MVNormDistribution"): wrapped access method for slot location of slot param.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

Package **mvtnorm**

**Examples**

```
new("MVNormDistribution") ## better use generating function MVNormDistribution()
```

---

MVNormParameter-class *Parameter of a multivariate normal distribution*

---

**Description**

The class of the parameter of MVNorm distributions.

**Objects from the Class**

Objects can be created by calls of the form `new("MVNormParameter", ...)`.

**Slots**

**loc**: numeric; center / location of the distribution.

**scale**: matrix; the scale matrix; the number of rows of this matrix must be the same as the length of location.

**name**: default name is "parameter of a Elliptical distribution".

**Extends**

Class "EllipticalParameter", directly.

Class "Parameter", by class "EllipticalParameter".

Class "OptionalParameter", by class "Parameter".

**Methods**

**mean** signature(object = "MVNormParameter"): access method for slot location.

**sigma** signature(x = "MVNormParameter"): utility function; returns  $S^{*}t(S)$  for  $S=scale(x)$ .

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[MVNormDistribution-class](#), [Parameter-class](#)

**Examples**

```
new("MVNormParameter")
```

---

MvtDistribution	<i>Generating function for MvtDistribution-class</i>
-----------------	--

---

**Description**

Generates an object of class "MvtDistribution".

**Usage**

```
Mvt(loc = c(0,0), scale = diag(length(loc)), df = 1, ncp = 0)
```

**Arguments**

loc	real number: location / center of the elliptical distribution.
scale	a square matrix (with <code>nrow(scale)==ncol(scale)==length(loc)</code> ) of full rank: the / a scale matrix of the elliptical distribution — unique only upto <code>scale%%t(scale)</code> , i.e. if <code>A1</code> and <code>A2</code> are two square matrices of full rank such that <code>A1%%t(A1)==A2%%t(A2)</code> , then we obtain the same elliptical distribution for <code>scale = A1</code> and for <code>scale = A2</code> .
df	integer; degrees of freedom
ncp	positive real number; non-centrality parameter

**Value**

Object of class "MvtDistribution"

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[MvtDistribution-class](#)

**Examples**

```
E0 <- MVt()
plot(E0)
E1 <- diag(1,2)%*%E0+c(1,2)
plot(E1)
E(E1)
var(E1)
```

---

MVtDistribution-class *MVt distribution class*

---

**Description**

Class MVtDistribution implements multivariate t distributions using code from package **mvtnorm**. For details to this implementation confer to the references given in this package.

**Objects from the Class**

Objects could in principle be created by calls to new, but more frequently you would create them via the generating function [MVtDistribution](#).

**Slots**

**img:** Object of class "Reals".  
**param:** Object of class "MVtParameter".  
**r:** function with argument n; random number generator  
**d:** the density of this distribution, [dmvt](#)  
**p:** the (vectorized) function [pmvt](#).  
**q:** the (vectorized) function [qmvt](#).  
**radDistr:** an object of class AbscontDistribution with density

$$\frac{\Gamma\left(\frac{(\dim + \text{df} - 1)/2}{\text{df}/2 - 1}\right)}{\Gamma(\text{df}/2 - 1)} x^{\dim-1} \text{df}^{-\dim/2} / (1 + x^2/\text{df})^{(\dim+\text{df})/2}$$

**.withArith:** FALSE  
**.withSim:** FALSE  
**.logExact:** TRUE  
**.lowerExact:** TRUE

**Symmetry:** object of class "EllipticalSymmetry" about center loc; used internally to avoid unnecessary calculations.

**Extends**

Class "EllipticalDistribution", directly.  
 Class "SphericalDistribution", by class "EllipticalDistribution".  
 Class "MultivariateDistribution", by class "SphericalDistribution". Class "Distribution", by class "MultivariateDistribution".

**Methods**

**sigma** signature(object = "MVtDistribution"): wrapped access method for slot sigma of slot param.

**ncp** signature(object = "MVtDistribution"): wrapped access method for slot ncp of slot param.

**df** signature(x = "MVtDistribution"): wrapped access method for slot scale of slot param.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

Package **mvtnorm**

**Examples**

```
new("MVtDistribution") ## better use generating function MVtDistribution()
```

---

MVtParameter-class      *Parameter of a multivariate t distribution*

---

**Description**

The class of the parameter of MVt distributions.

**Objects from the Class**

Objects can be created by calls of the form `new("MVtParameter", ...)`.

**Slots**

**loc**: numeric; center / location of the distribution.

**scale**: matrix; the scale matrix; the number of rows of this matrix must be the same as the length of location.

**df**: integer; the degrees of freedom.

**ncp**: positive real; the non-centrality parameter.

**name**: default name is "parameter of a Elliptical distribution".

**Extends**

Class "Parameter", directly.

Class "OptionalParameter", by class "Parameter".

**Methods**

**mean** signature(object = "MVnormParameter"): access method for slot location.  
**sigma** signature(x = "MVnormParameter"): utility function; returns  $S\%*t(S)$  for  $S=scale(x)$ .  
**ncp** signature(object = "MVnormParameter"): access method for slot ncp.  
**df** signature(x = "MVnormParameter"): access method for slot df.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[MvtDistribution-class](#), [Parameter-class](#)

**Examples**

```
new("MvtParameter")
```

---

plot-methods

*Methods for Function plot in Package 'distrEllipse'*

---

**Description**

plot-methods

**Usage**

```
plot(x, y, ...)
## S4 method for signature 'SphericalDistribution,missing'
plot(x, Nsim = getdistrEllipseOption("Nsim"), ...,
      withED = getdistrEllipseOption("withED"),
      lwd.Ed = getdistrEllipseOption("lwd.Ed"),
      col.Ed = getdistrEllipseOption("col.Ed"),
      withMean = getdistrEllipseOption("withMean"),
      cex.mean = getdistrEllipseOption("cex.mean"),
      pch.mean = getdistrEllipseOption("pch.mean"),
      col.mean = getdistrEllipseOption("col.mean"))
## S4 method for signature 'MultivarMixingDistribution,missing'
plot(x, Nsim = getdistrEllipseOption("Nsim"), ...,
      withED = getdistrEllipseOption("withED"),
      lwd.Ed = getdistrEllipseOption("lwd.Ed"),
      col.Ed = getdistrEllipseOption("col.Ed"),
      withMean = getdistrEllipseOption("withMean"),
      cex.mean = getdistrEllipseOption("cex.mean"),
      pch.mean = getdistrEllipseOption("pch.mean"),
      col.mean = getdistrEllipseOption("col.mean"))
```

**Arguments**

x	object of class "SphericalDistribution" distribution to be plotted
y	missing
Nsim	number of (simulated) points to be plotted.
withED	logical; shall principal axes of the contour ellipsoid be plot in (for each panel)?
lwd.Ed	line width of principal axes (for each panel).
col.Ed	color of principal axes (for each panel).
withMean	logical; shall mean be plot in (for each panel)?
cex.mean	size of the mean symbol (for each panel).
pch.mean	mean symbol (for each panel).
col.mean	color of the mean symbol (for each panel).
...	additional arguments for plot — see <a href="#">plot</a> , <a href="#">plot.default</a> , <a href="#">plot.stepfun</a>

**Details**

Using `pairs`, plots all pairs of coordinates of the object, using simulated values. Any parameters of [pairs](#) may be passed on to this particular plot method.

**See Also**

[pairs](#), [plot](#) [plot.default](#), [plot.stepfun](#), [par](#)

**Examples**

```
E0 <- matrix(c(2,1,1,4),2,2)%*%EllipticalDistribution()+c(2,1)
E1 <- matrix(c(3,2,2,4),2,2)%*%EllipticalDistribution(radDistr = exp(Binom(10,.8)))
plot(E0)
plot(E1, withED=FALSE, Nsim=5000)
mylist <- MultivarMixingDistribution(E0,E1, mixCoeff=c(1/4,3/4))
plot(mylist)
```

---

SphericalDistribution *Generating function for SphericalDistribution-class*

---

**Description**

Generates an object of class "SphericalDistribution".

**Usage**

```
SphericalDistribution(radDistr = sqrt(Chisq(df=dim)), dim = 2,
                    p = NULL, q = NULL)
```

**Arguments**

radDistr	an object of class <code>UnivariateDistribution</code> with positive support, i.e. $p(\text{radDistr})(0)=0$ ; the radial distribution.
dim	positive integer: dimension of the distribution.
p	optional: p-slot of the corresponding distribution;
q	optional: q-slot of the corresponding distribution;

**Value**

Object of class "SphericalDistribution"

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

[SphericalDistribution-class](#)

**Examples**

```
E0 <- SphericalDistribution()
plot(E0)
E1 <- diag(1,2)%*%E0+c(1,2)
plot(E1)
E(E1)
var(E1)
```

---

SphericalDistribution-class

*Spherical distribution class*

---

**Description**

Class `SphericalDistribution` implements general spherically symmetric distributions, i.e. starting from a random variable  $L$  distributed according to a univariate distribution `radDistr` with positive support serving as radial distribution, and an independent random variable  $U$  distributed uniformly on the `dim` dimensional sphere, this is the distribution of  $LU$ .

**Objects from the Class**

Objects could in principle be created by calls to `new`, but more frequently you would create them via the generating function [SphericalDistribution](#).



**Slots**

**img** Object of class "Reals".

**param** Object of class "SphericalParameter".

**r** function with argument n; random number generator

**d** optional function; in case it exists: the density of the distribution

**p** optional function; in case it is non-null: the cdf of the distribution evaluated on rectangles, i.e. if a random variable  $X$  is distributed according to an object of class "SphericalDistribution", for  $q$  a matrix of dimension  $d \times n$   $p(\text{object})(q)$  returns, for each of the  $n$  columns  $P(X_i \leq q_i, i = 1, \dots, d)$ .

**q** optional function; in case it is non-null: the quantile of the distribution evaluated on rectangles, i.e. if a random variable  $X$  is distributed according to an object of class "SphericalDistribution", for  $p$  a vector of length  $n$ , returns, for each of the  $n$  components the infimal number  $q_j$  such that  $P(X_i \leq q_j, i = 1, \dots, d) \geq p_j$ .

**radDistr** an object of class UnivariateDistribution with positive support, i.e.  $p(\text{radDistr})(0) = 0$ ; the radial distribution.

**.withArith** logical: used internally to issue warnings as to interpretation of arithmetics

**.withSim** logical: used internally to issue warnings as to accuracy

**.logExact** logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

**.lowerExact** logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

**Symmetry** object of class "SphericalSymmetry" about center loc; used internally to avoid unnecessary calculations.

**Extends**

Class "MultivariateDistribution", directly.

Class "Distribution", by class "MultivariateDistribution".

**Methods**

**dimension** signature(object = "SphericalDistribution"): returns the dimension of the distribution.

**dim** signature(object = "SphericalDistribution"): synonym to dimension.

**location** signature(object = "SphericalDistribution"): helper function to have the same interface as class "EllipticalDistribution"; always returns  $\emptyset$  (in the respective dimension).

**scale** signature(object = "SphericalDistribution"): helper function to have the same interface as class "EllipticalDistribution"; always returns the unit matrix (in the respective dimension).

**radDistr** signature(object = "SphericalDistribution"): access method for slot radDistr.

**rRd** signature(object = "SphericalDistribution"): wrapped access method for slot r of slot radDistr. From version 2.7 on, replaces defunct r.Rd to avoid clashes with S3-method inheritance.

**dRd** signature(object = "SphericalDistribution"): wrapped access method for slot d of slot radDistr. From version 2.7 on, replaces defunct d.Rd to avoid clashes with S3-method inheritance.

**pRd** signature(object = "SphericalDistribution"): wrapped access method for slot p of slot radDistr. From version 2.7 on, replaces defunct p.Rd to avoid clashes with S3-method inheritance.

**qRd** signature(object = "SphericalDistribution"): wrapped access method for slot q of slot radDistr. From version 2.7 on, replaces defunct q.Rd to avoid clashes with S3-method inheritance.

**plotRd** signature(x = "SphericalDistribution"): utility; calls plot for slot radDistr. From version 2.6 on, replaces deprecated plot.Rd to avoid clashes with S3-method inheritance.

**plot** signature(x = "SphericalDistribution", y = "missing"): plot for an spherically symmetric distribution; see [plot-methods](#).

**show** signature(object = "SphericalDistribution"): show method for spherically symmetric distributions.

**showobj** signature(object = "SphericalDistribution"): showobj method for spherically symmetric distributions.

**E** signature(object = "SphericalDistribution", fun = "missing", cond = "missing"): expectation of an elliptically symmetric distribution; exact.

**var** signature(x = "SphericalDistribution"): expectation of an elliptically symmetric distribution; exact.

**coerce** signature(from = "SphericalDistribution", to = "EllipticalDistribution"): create a EllipticalDistribution object from a spherically symmetric distribution.

+ signature(e1 = "SphericalDistribution", e2 = "numeric"): affine linear transformation; exact.

- signature(e1 = "SphericalDistribution", e2 = "numeric"): affine linear transformation; exact.

- signature(e1 = "SphericalDistribution", e2 = "missing"): affine linear transformation; exact.

\* signature(e1 = "SphericalDistribution", e2 = "numeric"): affine linear transformation; exact.

+ signature(e1 = "numeric", e2 = "SphericalDistribution"): affine linear transformation; exact.

- signature(e1 = "numeric", e2 = "SphericalDistribution"): affine linear transformation; exact.

\* signature(e1 = "numeric", e2 = "SphericalDistribution"): affine linear transformation; exact.

%% signature(e1 = "numeric", e2 = "SphericalDistribution"): affine linear transformation; exact.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**Examples**

```
new("SphericalDistribution") ## better use SphericalDistribution()
```

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