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DiscreteLaplace-package

Discrete Laplace Distributions

Description

Probability mass function, distribution function, quantile function, random generation and sample estimation for two discrete skew Laplace distributions on integers. The skew discrete Laplace distributions here considered are that proposed by Kozubowski and Inusah (2006), henceforth referred to as DSL, and the alternative one proposed by Barbiero (2014), henceforth ADSL.

Details

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Author(s)

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References

T. J. Kozubowski, S. Inusah (2006) A skew Laplace distribution on integers, *Annals of the Institute of Statistical Mathematics*, 58: 555-571, <http://dx.doi.org/10.1007/s10463-005-0029-1>

A. Barbiero (2014) An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67, <http://dx.doi.org/10.1016/j.stamet.2013.07.002>

ddlplace*Probability mass function, cumulative distribution function, quantile function and random generation of the DSL*

Description

The function computes the probability mass function, the cumulative distribution function, the quantile function of the DSL and implements random generation.

Usage

```

ddlaplace(x, p, q)
pdlaplace(x, p, q)
qdlaplace(prob, p, q)
rdlaplace(n, p, q)

```

Arguments

x	vector of quantiles
p	the first parameter p in $(0, 1)$ of the SDL
q	the second parameter q in $(0, 1)$ of the SDL
prob	vector of probabilities
n	number of observations

Details

The pmf of the SDL is given by

$$P(X = x; p, q) = \frac{(1-p)(1-q)}{1-pq} p^x; x = 0, 1, 2, 3, \dots$$

$$P(X = x; p, q) = \frac{(1-p)(1-q)}{1-pq} q^{|x|}; x = 0, -1, -2, -3, \dots$$

whereas the cumulative distribution function is given by

$$F(x; p, q) = P(X \leq x) = \frac{(1-p)q^{-\lfloor x \rfloor}}{1-pq}, x < 0$$

$$F(x; p, q) = P(X \leq x) = 1 - \frac{(1-q)p^{\lfloor x \rfloor + 1}}{1-pq}, x \geq 0$$

Value

ddlaplace returns the probability of x; pdlaplace returns the cumulate probability of x; qdlaplace returns the prob- quantile; rdlaplace returns a random sample of size n from DSL.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

Tomasz J. Kozubowski, Seidu Inusah (2006) A skew Laplace distribution on integers, *Annals of the Institute of Statistical Mathematics*, 58: 555-571

See Also

[ddlaplace2](#)

Examples

```

# pmf
p<-0.7
q<-0.45
x<--10:10
prob<-ddlaplace(x, p, q)
plot(x, prob, type="h")
prob<-ddlaplace(x, q, p) # swap the parameters
plot(x, prob, type="h")
ddlaplace(-4:4, 1:9/10, 9:1/10) # letting p and q be vectors
# cdf
p<-0.2
q<-0.5
x<-c(-3, -1, pi)
pdlaplace(x, p, q)
# quantile function
p<-0.8
q<-0.4
prob<-c(0.2,0.5,0.8)
x<-qdlaplace(prob, p, q)
x # check
upper<-pdlaplace(x, p, q)
upper
lower<-pdlaplace(x-1, p, q)
lower
lower<=prob & prob<=upper
# random generation
n<-100
p<-0.3
q<-0.5
x<-rdlaplace(n, p, q)
x
t<-table(x)
t
plot(t)

```

ddlaplace2

Probability mass function of the ADSL

Description

The function computes the probability mass function, the cumulative distribution function, the quantile function of the ADSL and provides random generation of samples from the same model

Usage

```

ddlaplace2(x, p, q)
palaplace2(x, p, q)
pdlaplace2(x, p, q)

```

```
qdlaplace2(prob, p, q)
rdlaplace2(n, p, q)
```

Arguments

x	vector of quantiles
p	the first parameter p in $(0, 1)$ of the ADSL
q	the second parameter q in $(0, 1)$ of the ADSL
prob	vector of probabilities
n	number of observations

Details

The probability mass function of the ADSL distribution is given by:

$$P(X = x; p, q) = \frac{\log p}{\log(pq)} q^{-(x+1)} (1 - q) \text{ for } x = \dots, -2, -1$$

and

$$P(X = x; p, q) = \frac{\log q}{\log(pq)} p^x (1 - p) \text{ for } x = 0, 1, 2, \dots$$

Its cumulative distribution function is:

$$F(x; p, q) = \frac{\log p}{\log(pq)} q^{-(\lfloor x \rfloor + 1)} \text{ for } x < 0$$

and

$$F(x; p, q) = 1 - \frac{\log q}{\log(pq)} p^{(\lfloor x \rfloor + 1)} \text{ for } x \geq 0$$

Value

ddlaplace2 returns the probability of x; pdlaplace2 returns the cumulate probability of x; qdlaplace2 returns the prob-quantile; rdlaplace2 returns a random sample of size n from ADSL.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[ddlaplace](#)

Examples

```
# pmf
p <- 0.7
q <- 0.45
x <- -10:10
prob <- ddlaplace2(x, p, q)
plot(x, prob, type="h")
```

```
# swap the parameters
prob <- ddlaplace2(x, q, p)
plot(x, prob, type="h")
# letting p and q be vectors...
ddlaplace2(-4:4, 1:9/10, 9:1/10)
# cdf
pdlaplace2(x, p, q)
pdlaplace2(pi, p, q)
pdlaplace2(floor(pi), p, q)
# quantile function
qdlaplace(1:9/10, p, q)
# random generation
y <- rdlaplace2(n=1000, p, q)
plot(table(y))
```

dlaplacelike2

Log-likelihood function for the ADSL distribution

Description

Log-likelihood function (changed in sign) for the ADSL distribution.

Usage

```
dlaplacelike2(par, x)
```

Arguments

par	the vector of parameters (p, q)
x	a vector of observations from ADSL

Value

The log-likelihood function with changed sign.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[estdlaplace2](#), [ddlaplace2](#)

Examples

```
p <- 0.25
q <- 0.7
x <- rdlaplace2(n=100, p, q)
par <- estdlaplace2(x, "ML")
-dlaplacelike2(par, x) # greater than...
-dlaplacelike2(c(p, q), x)
```

Edlplace

*Moments of the discrete Laplace distribution***Description**

The function provides the expected value and the variance of the SDL, and the expectation of its absolute value.

Usage

```
Edlplace(p, q)
```

Arguments

p the first parameter, in (0, 1), of the DSL
q the second parameter, in (0, 1), of the DSL

Details

$$E(X; p, q) = \frac{1}{1-p} - \frac{1}{1-q} = \frac{p}{1-p} - \frac{q}{1-q},$$

$$E(|X|; p, q) = \frac{q(1-p)^2 + p(1-q)^2}{(1-qp)(1-q)(1-p)},$$

$$V(X; p, q) = \frac{1}{(1-p)^2(1-q)^2} \left[\frac{q(1-p)^3(1+q) + p(1-q)^3(1+p)}{1-pq} - (p - q)^2 \right]$$

Value

A list of three items:

E1 expected value
E1a expectation of the absolute value
V variance

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

T. J. Kozubowski, S. Inusah (2006) A skew Laplace distribution on integers, *Annals of the Institute of Statistical Mathematics*, 58: 555-571

See Also[ddlplace](#)**Examples**

```
# ex.1
p<-0.5
q<-0.4
Edlplace(p, q)
# ex.2
p<-0.1
q<-0.9
Edlplace(p, q)
```

 Edlplace2

First- and second-order moments of ADSL

Description

First- and second-order moment of the ADSL distribution.

Usage

```
Edlplace2(p, q)
```

Arguments

`p` the first parameter p , in $(0, 1)$, of the ADSL
`q` the first parameter q , in $(0, 1)$, of the ADSL

Details

For the ADSL distribution,

$$E(X; p, q) = \frac{\log q}{\log(pq)} \frac{p}{1-p} - \frac{\log p}{\log(pq)} \frac{1}{1-q}$$

and

$$E(X^2; p, q) = \frac{\log q}{\log(pq)} \frac{p(1+p)}{(1-p)^2} + \frac{\log p}{\log(pq)} \frac{1+q}{(1-q)^2}$$

Value

A list containing the first- and the second-order moments of the ADSL distribution, E1 and E2.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[estdlaplace2](#), [loss](#), [ddlaplace2](#)

Examples

```
Edlaplace2(p=0.3, q=0.3)
Edlaplace2(p=0.3, q=0.6)
Edlaplace2(p=0.6, q=0.3)
Edlaplace2(p=0.6, q=0.6)
```

 estdlaplace

Sample estimation for the DSL

Description

The function provides the maximum likelihood estimates for the parameters of the DSL and the estimate of the inverse of the Fisher information matrix. The method of moments estimates of p and q coincide with the maximum likelihood estimates.

Usage

```
estdlaplace(x)
```

Arguments

x a vector of observations from the DSL

Details

See the reference. If $\bar{x}^+ = \frac{1}{n} \sum_{i=1}^n x_i^+$, $\bar{x}^- = \frac{1}{n} \sum_{i=1}^n x_i^-$ where x^+ and x^- are the positive and the negative parts of x , respectively: $x^+ = x$ if $x \geq 0$ and zero otherwise, $x^- = (-x)^+$, then

$$\hat{q} = \frac{2\bar{x}^-(1+\bar{x})}{1+2\bar{x}^-\bar{x}+\sqrt{1+4\bar{x}^-\bar{x}^+}}, \hat{p} = \frac{\hat{q}+\bar{x}(1-\hat{q})}{1+\bar{x}(1-\hat{q})}$$

when $\bar{x} \geq 0$ and

$$\hat{p} = \frac{2\bar{x}^+(1-\bar{x})}{1-2\bar{x}^+\bar{x}+\sqrt{1+4\bar{x}^-\bar{x}^+}}, \hat{q} = \frac{\hat{p}-\bar{x}(1-\hat{p})}{1-\bar{x}(1-\hat{p})}$$

when $\bar{x} \leq 0$.

Value

A list comprising

hatp	estimate of p
hatq	estimate of q
hatSigma	estimate of the inverse of the Fisher information matrix

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

T. J. Kozubowski, S. Inusah (2006) A skew Laplace distribution on integers, *Annals of the Institute of Statistical Mathematics*, 58: 555-571

See Also

[ddlaplace](#)

Examples

```
p<-0.6
q<-0.3
n<-20
x<-rdlaplace(n, p, q)
est<-estdlaplace(x)
est[1]
est[2]
est[3]
# increase n
n<-100
x<-rdlaplace(n, p, q)
est<-estdlaplace(x)
est[1]
est[2]
est[3]
# swap the parameters
x<-rdlaplace(n, q, p)
est<-estdlaplace(x)
est[1]
est[2]
est[3]
```

estdlaplace2

Sample estimation for the ADSL

Description

The function provides the point estimates for the parameters of the ADSL, resorting to four possible methods: method of moments, maximum likelihood method, method of proportion, modified method of moments. For details, please take a look at the references.

Usage

```
estdlaplace2(x, method = "M", err = 0.001, parml = c(exp(-1), exp(-1)))
```

Arguments

x	a vector of observations from the ADSL
method	M for the method of moments, ML for the maximum likelihood methods, P for the method of proportion, MM for the modified method of moments
err	a positive tolerance value, as small as possible, used in the definition of lower and upper bounds of the parameters p and q in the minimization algorithm utilized by the method of moments
parml	starting values for p and q in the optimization process for the maximum likelihood method

Value

a vector with the parameter estimates of p and q .

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[dlaplacelike2](#)

Examples

```
p <- 0.4
q <- 0.6
x <- rdlaplace2(n=100, p, q)
est <- matrix(0, 5, 2)
est[1,] <- c(p,q)
est[2,] <- estdlaplace2(x, method="M")
est[3,] <- estdlaplace2(x, method="ML")
est[4,] <- estdlaplace2(x, method="P")
est[5,] <- estdlaplace2(x, method="MM")
dimnames(est)[[1]]<-c("true", "M", "ML", "P", "MM")
dimnames(est)[[2]]<-c("p", "q")
xlim <- c(min(est[,1])*0.98,max(est[,1])*1.02)
ylim <- c(min(est[,2])*0.98,max(est[,2])*1.02)
plot(est, pch=19, col=1:5, xlim=xlim, ylim=ylim)
text(est, dimnames(est)[[1]], pos=3, col=1:5, cex= .75)
```

iFI*Inverse of Fisher Information matrix*

Description

Inverse of Fisher Information matrix for the DSL.

Usage

`iFI(p, q)`

Arguments

`p` first parameter p , in $(0, 1)$, of the DSL
`q` second parameter q , in $(0, 1)$, of the DSL

Value

The inverse of Fisher Information matrix. Take a look at the references for more details.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

T. J. Kozubowski, S. Inusah (2006) A skew Laplace distribution on integers, *Annals of the Institute of Statistical Mathematics*, 58: 555-571

See Also

[iFI2](#)

Examples

```
p <- 0.2
q <- 0.8
iFI(p, q)
```

iFI2*Inverse of Fisher Information matrix*

Description

Inverse of Fisher Information matrix for the ADSL.

Usage

```
iFI2(p, q)
```

Arguments

p	first parameter p , in $(0, 1)$, of the ADSL
q	second parameter q , in $(0, 1)$, of the ADSL

Value

The inverse of Fisher Information matrix. Take a look at the references for more details.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[ioFI2](#)

Examples

```
p <- 0.2  
q <- 0.8  
iFI2(p, q)
```

`ioFI2`*Inverse of the observed Fisher Information matrix*

Description

Inverse of the observed Fisher Information matrix computed on a random sample of ADSL values.

Usage`ioFI2(x)`**Arguments**

`x` a vector of observations from the ADSL

Value

The inverse of the observed Fisher Information matrix.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[iFI2](#)

Examples

```
n <- 100
p <- 0.4
q <- 0.7
x <- rdlaplace2(n, p, q)
M <- ioFI2(x)
par <- estdlaplace2(x, "ML")
se <- diag(sqrt(M))
par # MLEs
se # standard errors
M # compare with the inverse of Fisher Information matrix
iFI2(par[1], par[2])/n # with MLEs plugged in
iFI2(p, q)/n # or the true values
```

loss

Loss function for the method of moments

Description

A loss function used for the implementation of the method of moments (for the ADSL).

Usage

```
loss(par, x)
```

Arguments

par	the vector of parameters, p and q, of the ADSL
x	a vector of sample values from the ADSL

Value

The value $L = [E(X) - m_1(x)]^2 + [E(X^2) - m_2(x)]^2$, where m_1 and m_2 are the first- and second-order sample moments.

Author(s)

Alessandro Barbiero, Riccardo Inchingolo

References

A. Barbiero, An alternative discrete Laplace distribution, *Statistical Methodology*, 16: 47-67

See Also

[estdlaplace2](#), [Edlaplace2](#)

Examples

```
p <- 0.3
q <- 0.7
x <- rdlaplace2(n=100, p, q)
par <- estdlaplace2(x, "M")
loss(par, x) # should be near zero
loss(c(p,q), x) # may be far greater than zero
```

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