

Package ‘MaskJointDensity’

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Type Package

Title Masking, Unmasking and Restoring Confidential Data

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Description Three key functionalities are present. It is able to mask confidential data using multiplicative noise. It is able to unmask this data while still preserving confidentiality. It is able to calculate the numerical joint density function of the original data from the unmasked data, as well as obtaining a sample from the marginal density functions of the unmasked data. The final results are a reasonable approximation to the original data for the purposes of analysis (Lin et al. (2018) <<http://www.tdp.cat/issues16/abs.a271a17.php>>).

License GPL-2

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MaskJointDensity-package

Masking, unmasking and restoring confidential data.

Description

This package has 3 key functionalities. It is able to mask confidential data using multiplicative noise. It is able to unmask this data while still preserving confidentiality. It is able to calculate the numerical joint density function of the original data from the unmasked data, as well as obtaining a sample from the marginal density functions of the unmasked data. The final results are a reasonable approximation to the original data for the purposes of analysis.

Details

Package:	MaskJointDensity
Type:	Package
Version:	1
Date:	2018-05-05
License:	GPL-2

The Data Provider obtains confidential data, then masks it and writes it. The End-User unmasks this data then can obtain the joint density function of the unmasked variables and samples from the marginal density of them in order to mimic having the confidential data for the purpose of statistical

analysis.

Author(s)

Yan-Xia Lin Luke Mazur Jordan Morris

Maintainer: Luke Mazur <lm810@uowmail.edu.au>

References

Yan-Xia Lin, Luke Mazur, Rathin Sarathy, Krishnamurty Muralidhar Statistical Information Recovery from Multivariate Noise-Multiplied Data, a Computational Approach Transactions on Data Privacy 11:1 (2018) 23 - 45 <http://www.tdp.cat/issues16/abs.a271a17.php>

Examples

```
# Data Provider
set.seed(100)
data(FPI2002Data)
OriginalVar01 <- log(FPI2002Data$FPIflow2)
OriginalVar02 <- log(FPI2002Data$gdp_o)
OriginalVar03 <- log(FPI2002Data$gdp_d)
OriginalVar04 <- log(FPI2002Data$distw)

testN <- nrow(FPI2002Data)

noise<-rmulti(n=testN, mean=c(80, 100), sd=c(5,3), p=c(0.6, 0.4))
xmask<-mask(vectorToBeMasked=OriginalVar01, noisefile=file.path(tempdir(),"noise1.bin"),
noise=noise, lowerBoundAsGivenByProvider=min(OriginalVar01),
upperBoundAsGivenByProvider=max(OriginalVar01))
write(xmask$ystar, file.path(tempdir(),"xstar1.dat"))

noise<-rmulti(n=testN, mean=c(60, 90), sd=c(5,3), p=c(0.4, 0.6))
xmask<-mask(vectorToBeMasked=OriginalVar02, noisefile=file.path(tempdir(),"noise2.bin"),
noise=noise, lowerBoundAsGivenByProvider=min(OriginalVar02),
upperBoundAsGivenByProvider=max(OriginalVar02))
write(xmask$ystar, file.path(tempdir(),"xstar2.dat"))

noise<-rmulti(n=testN, mean=c(40, 110), sd=c(5,3), p=c(0.6, 0.4))
xmask<-mask(vectorToBeMasked=OriginalVar03, noisefile=file.path(tempdir(),"noise3.bin"),
noise=noise, lowerBoundAsGivenByProvider=min(OriginalVar03),
upperBoundAsGivenByProvider=max(OriginalVar03))
write(xmask$ystar, file.path(tempdir(),"xstar3.dat"))

noise<-rmulti(n=testN, mean=c(70, 100), sd=c(5,3), p=c(0.4, 0.6))
xmask<-mask(vectorToBeMasked=OriginalVar04, noisefile=file.path(tempdir(),"noise4.bin"),
noise=noise, lowerBoundAsGivenByProvider=min(OriginalVar04),
upperBoundAsGivenByProvider=max(OriginalVar04))
write(xmask$ystar, file.path(tempdir(),"xstar4.dat"))

# End-User
```

```

xstar1 <- scan(file.path(tempdir(),"xstar1.dat"))
Unmasked01 <- unmask(maskedVectorToBeUnmasked=xstar1,
noisefile=file.path(tempdir(),"noise1.bin"))

xstar2 <- scan(file.path(tempdir(),"xstar2.dat"))
Unmasked02 <- unmask(maskedVectorToBeUnmasked=xstar2,
noisefile=file.path(tempdir(),"noise2.bin"))

xstar3 <- scan(file.path(tempdir(),"xstar3.dat"))
Unmasked03 <- unmask(maskedVectorToBeUnmasked=xstar3,
noisefile=file.path(tempdir(),"noise3.bin"))

xstar4 <- scan(file.path(tempdir(),"xstar4.dat"))
Unmasked04 <- unmask(maskedVectorToBeUnmasked=xstar4,
noisefile=file.path(tempdir(),"noise4.bin"))

# If the Data Provider has given the mean, standard deviation,
# or correlation matrix of the original variables

listOfMeansOfOriginalVariables<-list(mean(OriginalVar01), mean(OriginalVar02),
mean(OriginalVar03), mean(OriginalVar04))
listOfStandardDeviationsOfOriginalVariables<-list(sd(OriginalVar01), sd(OriginalVar02),
sd(OriginalVar03), sd(OriginalVar04))
matrixOfCorrelationsOfOriginalVariables<-cor(cbind(OriginalVar01, OriginalVar02,
OriginalVar03, OriginalVar04))

test1 <- getSampleBasedOnUnmaskedData(maskedVectors =
list(xstar1, xstar2, xstar3, xstar4),
unmaskedVectors = list(Unmasked01$unmaskedVariable,
Unmasked02$unmaskedVariable, Unmasked03$unmaskedVariable,
Unmasked04$unmaskedVariable),
mu = listOfMeansOfOriginalVariables,
s = listOfStandardDeviationsOfOriginalVariables,
rho_X = matrixOfCorrelationsOfOriginalVariables,
verbose = 2,
size = 1000)

# If the Data Provider has not, then these are estimated

test2 <- getSampleBasedOnUnmaskedData(meansOfNoises =
list(Unmasked01$meanOfNoise, Unmasked02$meanOfNoise,
Unmasked03$meanOfNoise, Unmasked04$meanOfNoise),
meansOfSquaredNoises = list(Unmasked01$meanOfSquaredNoise,
Unmasked02$meanOfSquaredNoise, Unmasked03$meanOfSquaredNoise,
Unmasked04$meanOfSquaredNoise),
maskedVectors = list(xstar1, xstar2, xstar3, xstar4),
unmaskedVectors = list(Unmasked01$unmaskedVariable,
Unmasked02$unmaskedVariable, Unmasked03$unmaskedVariable,
Unmasked04$unmaskedVariable),
verbose = 2,
size = 1000)

```

```

## alternatively - using batch versions

# Data Provider
set.seed(100)
data(FPI2002Data)
OriginalVar01 <- log(FPI2002Data$FPIflow2)
OriginalVar02 <- log(FPI2002Data$gdp_o)
OriginalVar03 <- log(FPI2002Data$gdp_d)
OriginalVar04 <- log(FPI2002Data$distw)

testN <- nrow(FPI2002Data)

noise1<-rmulti(n=testN, mean=c(80, 100), sd=c(5,3), p=c(0.6, 0.4))
noise2<-rmulti(n=testN, mean=c(60, 90), sd=c(5,3), p=c(0.4, 0.6))
noise3<-rmulti(n=testN, mean=c(40, 110), sd=c(5,3), p=c(0.6, 0.4))
noise4<-rmulti(n=testN, mean=c(70, 100), sd=c(5,3), p=c(0.4, 0.6))

maskBatchOut <- maskBatch(listOfVectorsToBeMasked=
list(OriginalVar01,OriginalVar02,OriginalVar03,OriginalVar04),
listOfNoisefiles=list(file.path(tempdir(),"noise1.bin"),file.path(tempdir(),"noise2.bin"),
file.path(tempdir(),"noise3.bin"),file.path(tempdir(),"noise4.bin")),
listOfNoises=list(noise1,noise2,noise3,noise4),
listOfLowerBoundsAsGivenByProvider=
list(min(OriginalVar01),min(OriginalVar02),min(OriginalVar03),min(OriginalVar04)),
listOfUpperBoundsAsGivenByProvider=
list(max(OriginalVar01),max(OriginalVar02),max(OriginalVar03),max(OriginalVar04)),
maxorder = 100, EPS = 1e-06)

dataFileNames <- list(file.path(tempdir(),"xstar1.dat"),file.path(tempdir(),"xstar2.dat"),
file.path(tempdir(),"xstar3.dat"),file.path(tempdir(),"xstar4.dat"))

for(i in 1:length(maskBatchOut)) {
write((maskBatchOut[[i]])$ystar, dataFileNames[[i]])
}

# End-User

dataFileNames <- list(file.path(tempdir(),"xstar1.dat"),file.path(tempdir(),"xstar2.dat"),
file.path(tempdir(),"xstar3.dat"),file.path(tempdir(),"xstar4.dat"))
numberOfFiles <- length(dataFileNames)

maskedVectors <- list()
for(i in 1:numberOfFiles) {
maskedVectors[[i]] <- scan(dataFileNames[[i]])
}

# If the Data Provider has given the End-User the mean, standard deviation,
# or correlation matrix of the original variables
listOfMeansOfOriginalVariables<-list(mean(OriginalVar01), mean(OriginalVar02),
mean(OriginalVar03), mean(OriginalVar04))
listOfStandardDeviationsOfOriginalVariables<-list(sd(OriginalVar01), sd(OriginalVar02),
sd(OriginalVar03), sd(OriginalVar04))

```

```

matrixOfCorrelationsOfOriginalVariables<-cor(cbind(OriginalVar01, OriginalVar02,
OriginalVar03, OriginalVar04))

unmaskAndGetSampleOut1 <- unmaskAndGetSampleBatch(listOfMaskedVectorsToBeUnmasked=maskedVectors,
                                                 listOfNoisefiles=
                                                 list(file.path(tempdir(),"noise1.bin"),
                                                      file.path(tempdir(),"noise2.bin"),
                                                      file.path(tempdir(),"noise3.bin"),
                                                      file.path(tempdir(),"noise4.bin")),
                                                 mu=listOfMeansOfOriginalVariables,
                                                 s=listOfStandardDeviationsOfOriginalVariables,
                                                 rho_X=matrixOfCorrelationsOfOriginalVariables,
                                                 cores = 1, size=1000,
                                                 verbose = 2,
                                                 onlyUnmasked = FALSE)

# If the Data Provider has not, then these are estimated

unmaskAndGetSampleOut2 <- unmaskAndGetSampleBatch(listOfMaskedVectorsToBeUnmasked=maskedVectors,
                                                 listOfNoisefiles=
                                                 list(file.path(tempdir(),"noise1.bin"),
                                                      file.path(tempdir(),"noise2.bin"),
                                                      file.path(tempdir(),"noise3.bin"),
                                                      file.path(tempdir(),"noise4.bin")),
                                                 cores = 1, size=1000,
                                                 verbose = 2,
                                                 onlyUnmasked = FALSE)

```

Description

Obtains samples from the marginal density functions of the unmasked variables.

Usage

```
actualPosition(vectorL, prob, boundaryVec, size = 1)
```

Arguments

vectorL	Should be the dimension of the Joint Density Function
prob	The Joint Density Function
boundaryVec	Boundary of each element, min, max, min, max
size	The size of the sample

Details

Used by `getSampleFromMarginalDistributionOfUnmaskedData`

Value

An $n \times k$ matrix where n is the sample size and k is the number of vectors. Each column represents the sample from the marginal density of the k th variable.

Author(s)

Jordan Morris

References

no references

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (vectorL, prob, boundaryVec, size = 1)
{
  len <- length(vectorL)
  n <- c()
  for (i in 1:len) {
    n[i] <- vectorL[i]
  }
  maxSize = 1
  for (i in 1:len) {
    maxSize <- maxSize * n[i]
  }
  w <- c(0:(maxSize - 1))
  k <- sample(w, size = size, replace = TRUE, prob = prob)
  barredPoints <- matrix(nrow = size, ncol = len)
  for (i in 1:size) {
    maxSize <- 1
    for (l in 1:len) {
      maxSize <- maxSize * n[l]
    }
    for (j in 1:(len - 1)) {
      maxSize <- maxSize/n[len + 1 - j]
      if (k[i] > maxSize) {
        barredPoints[i, (len + 1 - j)] <- floor(k[i]/maxSize) +
          1
        k[i] <- k[i]%%maxSize + 1
      }
      else {
        barredPoints[i, (len + 1 - j)] <- 1
      }
    }
  }
}
```

```

        }
        barredPoints[i, 1] <- k[i] + 1
    }
    return(barredToActual(vectorL, boundaryVec, barredPoints))
}

```

anyNA*Checks for NA in a vector***Description**

Some users have this as an internal function, others do not

Usage

```
anyNA(x)
```

Arguments

x	A vector that one checks for any NA values.
---	---

Value

TRUE if any NA values are detected in x. Otherwise FALSE.

Author(s)

Yan-Xia Lin

References

no references

Examples

```

##### Should be DIRECTLY executable !! ----
### ==> Define data, use random,
###-or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x)
{
  any(is.na(x))
}
```

barredToActual	<i>Purely used in actualPosition</i>
----------------	--------------------------------------

Description

See above

Usage

```
barredToActual(vectorL, boundaryVec, barred)
```

Arguments

```
vectorL
boundaryVec
barred
```

Author(s)

Jordan Morris

References

no references

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (vectorL, boundaryVec, barred)
{
  size <- nrow(barred)
  dim <- ncol(barred)
  actual <- matrix(nrow = size, ncol = dim)
  for (i in 1:size) {
    for (j in 1:dim) {
      actual[i, j] <- boundaryVec[2 * j - 1] + (boundaryVec[2 *
        j] - boundaryVec[2 * j - 1])/(vectorL[j] - 1) *
        (barred[i, j] - 1)
    }
  }
  return(actual)
}
```

calc_muX*Calculate the moments***Description**

Calculate mu_X(j) in equation (9) in Provost paper

Usage

```
calc_muX(muY, a, b)
```

Arguments

<code>muY</code>	moment of Y
<code>a</code>	lower boundary
<code>b</code>	upper boundary

Details

there are no more details required

Value

A vector

Note

no further notes

Author(s)

Mark and Yan-Xia

References

Moment-Based Density Approximants by S.B. Provost

Examples

```
##### Should be DIRECTLY executable !! -----
##--==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

a<-2
b<-5
muY<-c(3,3.5,5)
print(calc_muX(muY, a,b))
```

CheckRho

*An old artefact from testing, purely for backwards compatibility***Description**

Purely for testing of the rho_0 function.

Usage

```
CheckRho(x1, x2, mu1, mu2, s1, s2, Srho12, G_Point7, GH_Quadrature)
```

Arguments

x1	See rho_0
x2	See rho_0
mu1	See rho_0
mu2	See rho_0
s1	See rho_0
s2	See rho_0
Srho12	See rho_0
G_Point7	See rho_0
GH_Quadrature	See rho_0

Value

See rho_0

Author(s)

Yan-Xia Lin

References

No references

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x1, x2, mu1, mu2, s1, s2, Srho12, G_Point7, GH_Quadrature)
{
  fhat1 <- kde(x = x1, binned = TRUE)
  fhat2 <- kde(x = x2, binned = TRUE)
```

```

g <- 0
m <- 7
for (l in 1:m) {
  for (k in 1:m) {
    g <- g + GH_Quadrature[l] * GH_Quadrature[k] * ((qkde(pnorm(G_Point7[l]),
      fhat1) - mu1)/s1) * ((qkde(pnorm(Srho12 * G_Point7[l] +
      sqrt(1 - Srho12^2) * G_Point7[k]), fhat2) - mu2)/s2)
  }
}
return(g)
}

```

createNoise*Create a noise***Description**

This function is used to create a 5-modal noise

Usage

```
createNoise(n, mean = rep(NA, 5),
sd = rep(1, length(mean)), prob = rep(1, length(mean))/length(mean))
```

Arguments

n	the size of noise
mean	a vector of the positions of the 5-modal distribution
sd	a vector of the standard error of the 5-modal noise
prob	a vector of the proportion of the sample from the 5-modal distribution

Details

no details required

Value

a real vector

Note

no further notes

Author(s)

Mark Yan-Xia

References

no references

Examples

```
##### Should be DIRECTLY executable !! -----
##-- ==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

y<-rnorm(100)
noise<- createNoise(length(y))
```

density_Rmask

Density function

Description

estimate density function based on masked data

Usage

```
density_Rmask(moments, a, b, n = 512)
```

Arguments

moments	moments information
a	lower boundary
b	upper boundary
n	scale on x-axis

Details

no details needed

Value

a vector

Note

no further notes

Author(s)

Yan-Xia

References

no reference

Examples

```
##### Should be DIRECTLY executable !! -----
##-- ==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

y<-rnorm(100, 0,1)
val <- 1
for(k in 1:8){
  val<- c(val, mean(y^k))
}
a<- -2
b<- 2
Provost<- density_Rmask(val, a,b)
```

Dg

Purely used in rho_0

Description

See above

Usage

```
Dg(x1, x2, mu1, mu2, s1, s2, rho12, star_rho12, fhat1, fhat2, G_Point7, GH_Quadrature)
```

Arguments

x1	See rho_0
x2	See rho_0
mu1	See rho_0
mu2	See rho_0
s1	See rho_0
s2	See rho_0
rho12	See rho_0
star_rho12	See rho_0
fhat1	See rho_0
fhat2	See rho_0
G_Point7	See rho_0
GH_Quadrature	See rho_0

Value

Numeric Scalar

Author(s)

Yan-Xia Lin

References

no references

Examples

```
##### Should be DIRECTLY executable !! -----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
```

encryptNoise

encrypt noise

Description

to create a binary file for noise

Usage

```
encryptNoise(noise, a, b, maxorder, levels, EPS, noisefile)
```

Arguments

noise	noise used to mask data
a	lower boundary
b	upper boundary
maxorder	determine the maximum order of the moment in Provost
levels	levels for categorical variable
EPS	criterion used to stop the number of moments in provost
noisefile	a binary noise file

Details

no details required

Value

binary code

Note

no further notes

Author(s)

Yan-Xia Lin

References

no reference

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

c2<-rnorm(100,0,1)
c2<-abs(c2)
a<-0
b<-2
maxorder<-10
lvls<-NULL
EPS<-1e-06
encryptNoise(c2,a,b,maxorder,lvls,EPs,file.path(tempdir(),"noisefile"))
```

EQsampleDensity *Samples from a bunch of nodes on a grid.*

Description

EQsampleDensity is used to simulate the nodes from a grid, where the increment of the position of the nodes on each marginal space of the grid is the same.

Usage

```
EQsampleDensity(sx, boundaryVec, NoNote = 215, size = 100)
```

Arguments

sx	Matrix where each column corresponds to a vector
boundaryVec	Vector of boundaries of the columns of sx in the order from_1, to_1, from_2, to_2 etc
NoNote	Number of nodes
size	Size of the sample

Value

See actualPosition

Author(s)

Jordan Morris

References

no references

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (sx, boundaryVec, NoNote = 215, size = 100)
{
  n <- NoNote
  SXdim <- length(sx[, ])
  space <- NULL
  for (i in 1:SXdim) {
    a <- boundaryVec[2 * i - 1]
    b <- boundaryVec[2 * i]
    d <- (b - a)/(n - 1)
    space <- c(space, d)
  }
  d <- min(space)
  XP <- NULL
  vectorL <- NULL
  for (i in 1:SXdim) {
    a <- boundaryVec[2 * i - 1]
    b <- boundaryVec[2 * i]
    xposition <- seq(from = a, to = b, by = d)
    L <- length(xposition)
    XP <- c(XP, xposition)
    vectorL <- c(vectorL, L)
  }
  NotePositions <- positions(XP, vectorL)
  H <- Hpi(x = sx)
  fhat <- kde(x = sx, H = H)
  prob <- predict(fhat, x = NotePositions)
  outSample <- actualPosition(vectorL, prob, boundaryVec, size)
  return(outSample)
}
```

findOrder_Rmask *order determination*

Description

To determine the upper order of moment in the Legendre polynomial function

Usage

```
findOrder_Rmask(ystar, noise, a, b, maxorder = 100, EPS)
```

Arguments

ystar	masked data
noise	noise information
a	lower boundary
b	upper boundary
maxorder	the maximum order of moment used in the analysis
EPS	criterion for stopping

Details

no details needed

Value

integer

Note

no further notes

Author(s)

Yan-Xia

References

the idea is described in paper

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

y<-rnorm(100,0,1)
noise<-abs(rnorm(100,2,4))
ystar<- noise*y
a<- -2
b<- 2
order<-findOrder_Rmask(ystar,noise,a,b,maxorder=100, EPS=1e-06)
print(order)
```

FPI2002Data

A real life dataset consisting of the bilateral investment between many different countries in 2002, as well as the corresponding covariates from 2001. This was to eliminate any dual causality element in data analysis.

Description

The dataset is a merging of CEPII CPIS data, the CEPII "Network Trade" dataset and the "Life During Growth" dataset from the world bank.

Usage

```
data("FPI2002Data")
```

Format

A data frame with 1868 observations on the following 46 variables.

```
iso_d a character vector
iso_o a character vector
year a numeric vector
contig a numeric vector
comlang_off a numeric vector
distw a numeric vector
pop_o a numeric vector
gdp_o a numeric vector
gdpcap_o a numeric vector
iso2_o a character vector
pop_d a numeric vector
gdp_d a numeric vector
```

```

gdpcap_d a numeric vector
iso2_d a character vector
heg_d a numeric vector
conflict a numeric vector
indepdate a numeric vector
heg_o a numeric vector
col_to a numeric vector
col_fr a numeric vector
col_hist a numeric vector
col_cur a numeric vector
sever a numeric vector
sib_conflict a numeric vector
gatt_o a numeric vector
gatt_d a numeric vector
rta a numeric vector
comleg a numeric vector
comcur a numeric vector
acp_to_eu a numeric vector
gsp a numeric vector
eu_to_acp a numeric vector
gsp_rec a numeric vector
flow a numeric vector
validmirror a numeric vector
family a character vector
FPIflow a factor with levels - -15 -2 -26 -49 -9 ... 0 1 1,001 1,002 1,006 1,012 1,018 1,028
1,031 1,038 1,039 1,046 1,051 1,060 1,064 1,070 1,081 1,083 1,099 1,100 1,103
1,111 1,114 1,116 1,120 1,124 1,128 1,130 1,138 1,143 1,145 1,147 1,152 1,154
1,156 1,161 1,167 1,167,313 1,169 1,172 1,179 1,185 1,195 1,196 1,203 1,205 1,206
1,208 1,214 1,234 1,238 1,239 1,241 1,251 1,253 1,257 1,265 1,267 1,281,806 1,282
1,283 1,284 1,286 1,288 1,289,749 1,289,876 1,297 1,298 1,300 1,304 1,304,044
1,307 1,313 1,314 1,315 1,321 1,322 1,325 1,331 1,333 1,347 1,359 1,364 1,367
1,371 1,372 1,376 1,377 1,385 1,389 1,400 1,403 1,406 1,407 1,411 1,415 1,416
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 182,193 183,425 184,358 184,871 186,611 188,203 189,594 19,033 19,052 19,090
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 5,852 5,865 5,889 5,897 5,906 5,920 5,935 5,939 5,970 50,229 50,489 51,007 51,547
 51,692 511 512 517 52,716 52,991 520 521 528 53,429 53,843 534 535 538 54,395
 54,916 540 545 55,286 55,511 55,999 550 551 554 559 56,011 56,240 56,441 57,442
 574 58,380 59,149 59,488 591 593 6,008 6,009 6,043 6,057 6,163 6,217 6,248 6,263
 6,284 6,334 6,352 6,398 6,429 6,479 6,498 6,513 6,519 6,522 6,555 6,608 6,639
 6,650 6,696 6,743 6,751 6,803 6,881 6,915 6,935 6,955 60,897 60,932 600 606 607
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 66,706 66,931 663 663,120 666 672 672,614 675 676 678 68,512 68,602 691 695 698
 7,125 7,134 7,137 7,144 7,181 7,205 7,249 7,258 7,260 7,261 7,262 7,292 7,329
 7,339 7,427 7,428 7,565 7,635 7,708 7,734 7,770 7,819 7,893 7,895 7,925 7,953
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 8,261 8,271 8,306 8,363 8,372 8,397 8,438 8,504 8,533 8,583 8,596 8,671 8,737
 8,764 8,806 8,858 8,879 8,912 8,915 8,959 8,976 80,232 800 81,638 811 812 813
 82,203 82,965 82,969 821 832 834,912 841 843 85,644 851 86,349 860 861,265 87,344
 870,535 878 886 89,726 9,006 9,139 9,263 9,296 9,305 9,331 9,346 9,375 9,581 9,591
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 944 945 946 95,825 96,970 968 97,290 98,845 980 988 988,526 989 99,549 99,910 998
 -18 -3 1,000 1,004 1,009 1,020 1,029 1,033 1,037 1,040 1,042 1,053 1,066 1,068
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 1,164,799 1,166 1,173 1,175 1,190 1,192 1,207 1,211 1,217,861 1,225 1,247 1,250
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 12,198 12,211 12,323 12,352 12,459 12,462 12,487 12,504 12,636 12,706 12,723
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 128,637 13,036 13,049 13,236 13,245 13,349 13,426 13,469 13,471 13,715 13,752
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 139,644 14,097 14,149 14,305 14,610 14,719 14,741 14,756 14,858 14,867 14,878
 14,891 14,970 142,013 145,939 149,628 15,019 15,198 15,238 15,249 15,299 15,477
 15,630 15,631 15,694 15,874 15,877 15,964 153,187 153,198 153,706 154,493 154,957
 154,959 155,680 157,632 16,405 16,735 16,829 16,898 16,927 164,074 167,036 169,831
 17,058 17,094 17,103 17,186 17,455 17,555 17,689 17,726 17,919 174,048 179,350
 18,059 18,307 18,375 18,629 18,666 18,689 18,743 18,867 18,927 18,936 19,286

19,383 19,443 19,625 19,783 19,817 19,973 193,573 195,241 195,677 197,106 197,487
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 2,244 2,257 2,262 2,264 2,265,854 2,284 2,298 2,313 2,322 2,324 2,327 2,342 2,382
 2,397 2,416 2,439 2,447 2,453 2,464 2,465 2,468 2,472 2,488 2,493 2,504 2,568
 2,574 2,607 2,621 2,652 2,656 2,667 2,668 2,679 2,717 2,725 2,732 2,736 2,746
 2,757 2,771 2,773 2,777 2,780 2,784 2,785 2,786 2,798 2,819 2,835 2,839 2,872
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 20,406 20,670 20,694 200,677 201,799 202,361 204,938 206,145 206,700 21,258 21,314
 21,325 21,340 21,519 21,856 211,023 212,505 214,950 22,264 22,307 22,421 22,547
 22,577 22,600 22,974 225,009 23,247 23,484,559 23,514 23,525 23,618 23,652 23,706
 23,882 23,973 230,414 233,231 233,574 239 24,037 24,144 24,147 24,208 24,303
 24,346 24,390 24,426 24,448 24,647 24,982 246,106 25,210 256,334 257,737 26,289
 26,687 26,746 26,842 260,588 262 264,538 268,262 268,959 27,546 27,743 272,848
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 3,565 3,629 3,640 3,663 3,665 3,694 3,710 3,721 3,764,346 3,778 3,783 3,802 3,824
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 35,691 351 36,227 36,507 36,743 36,781 360,178 366 367 369,806 37,350 37,566
 37,922 38,050 38,076 38,090 38,150 38,346 38,616 38,896 380,933 383,871 39,030
 39,509 399 4,047 4,126 4,184 4,185 4,201 4,204 4,212 4,238 4,243 4,249 4,256 4,266
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 4,834 4,857 4,910,853 4,916 4,932 4,955 4,962 400,889 41,622 41,716 42,024 42,041
 43,023 43,062 43,140 43,248 43,304 43,319 44,413 444 448 45,596 45,610 454,478
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 5,267 5,274 5,277 5,290 5,293 5,352 5,356 5,379 5,443 5,525 5,529 5,538 5,609
 5,610 5,638 5,690 5,699 5,708 5,820 5,849 5,903 5,911 5,921 5,941 5,943 5,957
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 7,231 7,233 7,299 7,399 7,457 7,556 7,571 7,604 7,625 7,689 7,697 7,736 7,764
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 71,863 710 713 73,613 737,754 74,712 74,930 740 743 744 745 75,339 756 76,496
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 8,259 8,273 8,290 8,324 8,335 8,352 8,364 8,396 8,398 8,457 8,468 8,480 8,552
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 -4 -73 1, 003 1, 008 1, 023 1, 025 1, 027 1, 045 1, 058 1, 063 1, 064, 478 1, 073 1, 074 1, 076
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 1, 263 1, 266 1, 285 1, 295 1, 295, 878 1, 308 1, 314, 920 1, 317 1, 323 1, 335 1, 360 1, 369
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 20, 927 203, 112 207, 530 21, 151 21, 329 21, 421 21, 698 21, 962 213, 479 22, 076 22, 387
 22, 845 229, 974 23, 139 23, 216 23, 234 23, 371 23, 484 23, 546 236, 122 24, 106 24, 181
 24, 664 243, 557 247, 728 248, 770 25, 136 25, 202 25, 275 25, 974 250, 776 250, 958 253, 564
 258, 234 26, 045, 385 26, 151 26, 202 26, 538 26, 632 26, 640 26, 790 26, 916 263, 417 269, 945
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303,833 307,173 315,243 32,162 32,228 32,436 32,698 33,196 33,383 33,681 33,689
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 36,095 36,167 36,334 36,361 36,756 36,775 38,284 38,475 38,518 39,136 39,346
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 4,532 4,539 4,567 4,576 4,588 4,591,122 4,601 4,652 4,666 4,681 4,686 4,697 4,718
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 44,422 44,478 44,703 44,901 44,953 45,068 45,511 450,512 459 46,107 46,225 46,254
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 49,349 495,102 497 5,019 5,026 5,043 5,060 5,096 5,102 5,129 5,178 5,200 5,213
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 6,774 6,805 6,807 6,810 6,852 6,873 6,884 6,888 6,906 60,412 61,276 613 62,580
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 69,079 69,219 69,382 69,519 69,821 69,979 692 697 7,097 7,131 7,140 7,148 7,179
 7,210 7,244 7,254 7,316 7,323 7,435 7,456 7,461 7,496 7,537 7,546 7,570 7,622
 7,692 7,693 7,728 7,739 7,744 7,765 7,766 7,790 7,820 7,823 7,832 7,852 7,863
 7,924 7,983 7,992 72,302 73,076 73,871 732 735 74,619 74,660 74,675 74,683 743,426
 747,747 75,200 75,368 75,579 75,979 753 754 76,287 76,574 77,540 77,594 77,856
 775 777 788 79,059 79,393 797,570 8,054 8,069 8,100 8,146 8,216 8,291 8,318 8,346
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 8,947 80,858 801 807 808 814,784 829 838 839 84,326 840 844 86,108 86,430 866 868
 87,394 870 873 875 88,740 884 89,201 89,733 893 9,001 9,025 9,030 9,051 9,109
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 95,211 950 96,676 967 97,664 976 977 982,065 983 99,349 993 -12 -21 -28 1,005
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 11,372 11,376 11,506 11,521 11,557 11,615 11,676 11,677 11,723 11,812 11,877
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 12,037 12,170 12,201 12,250 12,267 12,411 12,456 12,493 12,524 12,538 12,539
 12,565 12,628 12,732 12,789 12,876 12,986 120,513 122,769 123,650 123,875 125,833
 128,153 128,654 129,275 129,639 13,042 13,046 13,052 13,076 13,090 13,257 13,273

13,277 13,288 13,577 13,602 13,821 13,825 13,921 13,970 13,997 130,974 132,255
132,546 135,549 14,072 14,083 14,159 14,233 14,262 14,309 14,338 14,371 14,729
14,750 14,803 14,826 14,886 14,931 14,932 14,968 140,883 142,364 145,272 15,002
15,151 15,205 15,266 15,284 15,369 15,404 15,500 15,562 15,793 15,870 151,056
152,252 157,381 157,832 16,013 16,023 16,098 16,149 16,152 16,208 16,242 16,456
16,563 16,657 16,827 16,915 16,925 160,337 160,558 160,864 162,273 163,392 164,896
167,892 17,108 17,127 17,212 17,306 17,330 17,404 17,423 17,494 17,534 17,683
17,836 17,890 171,227 172,361 173,153 173,502 174,937 18,265 18,354 18,441 18,482
18,504 18,530 18,638 18,668 18,721 18,730 18,817 18,844 182,082 183,115 183,731
19,053 19,110 19,158 19,307 19,316 19,592 19,654 19,678 19,686 19,831 19,849
19,915 19,979 193,453 194,603 195,898 2,010 2,030 2,042 2,053 2,072 2,096 2,108
2,112 2,155 2,160 2,176,999 2,205 2,208 2,211 2,213 2,225 2,253 2,255 2,258 2,266,371
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2,957 2,985 2,986 2,996 2,998 20,060 20,106 20,130 20,185 20,364 20,416 20,441
20,485 20,551 20,567 20,844 200,252 202,184 206,929 208,050 208,102 21,057 21,166
21,239 21,316 21,353 21,450 21,650 21,805 21,870 21,911 216,014 22,128 22,376
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23,246 23,318 23,376 23,405 23,445 23,479 23,672 23,689 23,776 23,938 234,065
235,906 237,419 238,616 24,252 24,371 24,495 24,499 24,524 24,683 24,709 24,764
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26,674 26,681 26,726 26,987 264,243 268,689 27,033 27,100 27,527 27,987 270,331
278,810 28,124 28,460 28,598 28,754 280,141 281,061 281,594 282,094 287,359 288,324
29,130 29,598 29,725 3,018 3,054 3,061 3,086 3,111 3,112 3,127 3,137 3,140,509
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3,362 3,388 3,456 3,495 3,516 3,555 3,560 3,562 3,587 3,600 3,638 3,644 3,649
3,692 3,713 3,718 3,757 3,763 3,789 3,820 3,836 3,838 3,862 3,884 3,897 3,924
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352,400 357,692 359,758 36,015 36,694 36,702 37,050 37,109 37,303 37,999 371,666
375,542 377,822 377,949 38,176 38,566 38,571 38,719 38,817 38,893 38,920 386
39,572 39,843 39,857 39,864 394,558 395,711 397,295 4,003 4,013 4,025 4,044 4,067
4,079 4,087 4,108 4,118 4,124 4,136 4,167 4,180 4,206 4,218 4,219 4,233 4,245
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4,496 4,520 4,581 4,599 4,611 4,620 4,677 4,684 4,704 4,729 4,743 4,748 4,754
4,782 4,822 4,823 4,836 4,875 4,879 4,890 4,891 4,917 4,927 4,928 4,931 4,946
4,953 4,969 4,970 4,980 4,986 40,367 40,616 41,047 41,517 417,048 42,321 42,687
42,757 42,874 425,560 434,670 448,661 45,454 46,040 46,504 46,815 47,164 47,590
47,764 47,787 47,908 477,889 48,143 48,441 49,231 49,459 5,001 5,007 5,027 5,031
5,059 5,075 5,094 5,109 5,115 5,202 5,228 5,237 5,253 5,269 5,296 5,319 5,347
5,349 5,394 5,436 5,468 5,486 5,487 5,517 5,541 5,571 5,579 5,599 5,630 5,647
5,694 5,734 5,747 5,786 5,806 5,807 5,828 5,929 5,972,356 50,573 51,486 52,164
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59,934 6,006 6,055 6,095 6,096 6,132 6,145 6,148 6,189 6,190 6,201 6,215 6,233
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 834,510 84,905 848 85,069 85,652 863 87,518 87,851 87,936 871 876 88,407 88,496
 89,031 89,199 890 896,372 9,005 9,041 9,046 9,057 9,113 9,159 9,194 9,237 9,362
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5,832 5,875 5,922 5,949 5,966 5,998 50,127 50,310 508,768 51,235 51,891 515,857
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582,342 586,454 59,044 59,858 6,035 6,054 6,086 6,110 6,126 6,168 6,169 6,220
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8,296 8,422 8,424 8,428 8,437 8,461 8,495 8,515 8,517 8,536 8,548 8,556 8,618
8,711 8,769 8,774 8,926 8,958 8,984 80,641 80,919 81,192 813,311 82,583 82,930
828,691 83,449 85,149 86,022 86,456 86,660 86,749 86,854 863,632 867,903 87,205

```

87 ,645 882 889 89,289 89,923 9,072 9,082 9,162 9,184 9,225 9,317 9,391 9,394 9,400
9,409 9,413 9,432 9,461 9,499 9,584 9,607 9,634 9,639 9,676 9,737 9,798 9,805
9,811 9,813 9,826 9,856 9,862 9,872 9,902 9,938 9,984 90,008 90,540 92,173 92,854
94,173 94,649 94,993 947 948 95,121 95,295 957 97,240 97,575 979 98,149 98,599 985
986 995 996

time_o a numeric vector
time_d a numeric vector
timediff a numeric vector
FPIflow2 a numeric vector
iszzero a logical vector
correla a numeric vector
logtradebyGDP a numeric vector
gravity a numeric vector
morethangravity a logical vector

```

Details

o is origin and *d* is destination. Correla is the correlation between the GDP growth rates of the origin and destination over the last 10 years. Comlang_off is TRUE if the two share a common official language. Comleg refers to a common legal origin between the two. Flow is trade flow, FPIflow2 is poorly named, it is actually FPI holdings.

Source

<http://cpis.imf.org/> http://www.cepii.fr/CEPII/en/bdd_modele/presentation.asp?id=27 <http://econ.worldbank.org/WBSITE/E>

Examples

```

data(FPI2002Data)
## maybe str(FPI2002Data) ; plot(FPI2002Data) ...

```

fY_Rmask

density of Y

Description

evaluate the density function for the general case

Usage

```
fY_Rmask(y, muY, a, b)
```

Arguments

y	values of Y
muY	a vector with entries of moments of Y
a	lower boundary of Y
b	upper boundary of Y

Details

no details needed

Value

real number

Note

no further notes

Author(s)

Yan-Xia

References

Equation (12) in Provost's paper

Examples

```
##### Should be DIRECTLY executable !! -----
##-- ==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

y<-4
muY<-c(3,3,5,5)
a<-2
b<-5
print(fY_Rmask(y,muY,a,b))
```

generalizedJointF *Purely used in getSampleFromMarginalDistributionOfUnmaskedData*

Description

See above

Usage

```
generalizedJointF(x, Vx, mu, s, rho_X, G_Point7,
GH_Quadrature, maxSize, choleskySpeed = TRUE, cores = 1, verbose = -1)
```

Arguments

x	List of vectors of points to estimate the fitted numerical density functions at.
Vx	List of samples from each vector
mu	List of means of each vector
s	List of standard deviations of each vector
rho_X	Correlation matrix of the vectors
G_Point7	Seven Points of Gaussian Hermite Quadrature
GH_Quadrature	Seven Weights of Gaussian Hermite Quadrature
maxSize	Used for a speed improvement, the larger this is the faster the function will work as it iterates over each bin, but within each bin vectorized operations take place. The restriction is memory. Typically floor(sqrt(1450000)) performs well on 32 Bit machines, but it is up to user discretion to find the optimal value for their machine.
choleskySpeed	TRUE to apply a slight speed improvement via a cholesky decomposition. Occasionally this will not work if the matrices are not able to be decomposed in such a manner, theoretically impossible for a correlation matrix but can occur with matrices that are almost singular.
cores	Number of cores to use in parallel processing, only works with 1 core on windows machines.
verbose	If greater than 1 it provides additional information to the console.

Value

An array of dimension corresponding to the dimension of each vector in x.

Author(s)

Luke Mazur

References

no references

Examples

```

##### Should be DIRECTLY executable !! -----
### ==> Define data, use random,
### or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x, Vx, mu, s, rho_X, G_Point7, GH_Quadrature, maxSize,
          choleskySpeed = TRUE, cores = 1, verbose = -1)
{
  number_of_vectors <- length(x)
  if (length(Vx) != number_of_vectors) {
    stop("x and Vx must be the same length")
  }
  number_of_vectors <- length(x)
  if (length(mu) != number_of_vectors) {
    stop("x and mu must be the same length")
  }
  number_of_vectors <- length(x)
  if (length(s) != number_of_vectors) {
    stop("x and s must be the same length")
  }
  n <- unlist(lapply(1:number_of_vectors, FUN = function(i) {
    return(length(x[[i]]))
  }))
  fhat <- lapply(1:number_of_vectors, FUN = function(i) {
    return(kde(x = Vx[[i]], binned = TRUE))
  })
  if (verbose > 1) {
    print("calculating Nataf_rho matrix")
  }
  Nataf_rho <- matrix(rep(1, (number_of_vectors^2)), nrow = number_of_vectors,
    ncol = number_of_vectors)
  Nataf_rho[upper.tri(Nataf_rho, diag = TRUE)] <- NA
  Nataf_rho <- mclapply(1:number_of_vectors, mc.cores = cores,
    FUN = function(j) {
      return(lapply(1:number_of_vectors, FUN = function(i) {
        if (verbose > 1) {
          print("row and column")
          print(i)
          print(j)
        }
        if (!is.na(Nataf_rho[i, j])) {
          return(rho_0(Vx[[j]], Vx[[i]], mu[[j]], mu[[i]],
            s[[j]], s[[i]], rho_X[i, j], G_Point7, GH_Quadrature,
            verbose))
        } else {
          return(NA)
        }
      }))
    })
  Nataf_rho <- unlist(Nataf_rho)
  Nataf_rho <- matrix(Nataf_rho, nrow = number_of_vectors, ncol = number_of_vectors)

```

```

diag(Nataf_rho) <- 1
Nataf_rho[upper.tri(Nataf_rho, diag = FALSE)] <- Nataf_rho[lower.tri(Nataf_rho,
    diag = FALSE)]
if (verbose > 1) {
    print("calculating y and phiy")
}
y <- lapply(1:numberOfVectors, FUN = function(i) {
    return(qnorm(pkde(x[[i]]), fhat[[i]])))
})
phiy <- lapply(1:numberOfVectors, FUN = function(i) {
    return(exp(-((y[[i]])^2)/2)/sqrt(2 * pi))
})
if (verbose > 1) {
    print("calculating inverse of Nataf_rho")
}
A <- solve(Nataf_rho)
if (verbose > 1) {
    print("calculating all possible combinations")
}
allPossibleCombinationsX <- expand.grid(x)
allPossibleCombinationsY <- expand.grid(y)
allPossibleCombinationsPhiY <- expand.grid(phiy)
yIndependentPartOfPhi <- (1/(sqrt((2 * pi)^numberOfVectors *
    det(Nataf_rho))))
nrowAllPossibleCombinationsY <- nrow(allPossibleCombinationsY)
numberOfBins <- ceiling(nrowAllPossibleCombinationsY/maxSize)
binFactors <- cut(1:nrowAllPossibleCombinationsY, breaks = numberOfBins)
bins <- split(allPossibleCombinationsY, f = binFactors)
if (verbose > 1) {
    print(paste("There are ", numberOfBins, " bins."))
}
if (choleskySpeed) {
    cholA <- chol(A)
    yDependentPartOfPhi <- unlist(mclapply(1:numberOfBins,
        mc.cores = cores, FUN = function(i) {
            if (verbose > 1) {
                print(i)
            }
            temp <- as.matrix(bins[[i]])
            temp <- crossprod(cholA %*% t(temp))
            return(exp(-diag(temp)))
        })))
}
else {
    yDependentPartOfPhi <- unlist(mclapply(1:numberOfBins,
        mc.cores = cores, FUN = function(i) {
            if (verbose > 1) {
                print(i)
            }
            temp <- as.matrix(bins[[i]])
            temp <- temp %*% A %*% t(temp)
            return(exp(-diag(temp)))
        })))
}

```

```

    }
    if (verbose > 1) {
      print("Moving on to xAndPhi")
    }
    xAndPhi <- mclapply(1:numberOfVectors, mc.cores = cores,
      FUN = function(j) {
        return(dkde(allPossibleCombinationsX[, j], fhat[[j]])/allPossibleCombinationsPhi[, j])
      })
    if (verbose > 1) {
      print("Taking products of xAndPhi")
    }
    xAndPhi <- unlist(apply(as.data.frame(xAndPhi), 1, FUN = prod))
    f <- yIndependentPartOfPhi * yDependentPartOfPhi * xAndPhi
    f <- array(f, dim = n)
    return(f)
  }
}

```

getSampleBasedOnUnmaskedData

Second core function the End-User uses to obtain the samples from the marginal distributions of the unmasked data

Description

This function is used after the unmasked data have been obtained from the unmask function. If the Data Provider supplies all the means, standard deviations and the correlation matrix of the original data then these can be used as arguments. Otherwise, these are calculated using the mean of noise sample and the mean of the vector created by squaring each element of the noise sample.

A sample of the chosen size is then simulated from the estimated joint density function.

Usage

```
getSampleBasedOnUnmaskedData(meansOfNoises, meansOfSquaredNoises,
  maskedVectors, unmaskedVectors, mu,
  s, rho_X, cores = 1, size, verbose = -1)
```

Arguments

meansOfNoises Used to calculate mu, s and rho_X if any of them are not supplied

meansOfSquaredNoises

Used to calculate mu, s and rho_X if any of them are not supplied

maskedVectors List of masked vectors

unmaskedVectors

List of unmasked vectors, note that they are the unmasked vectors of the respective marginal variables. This is not to be confused with what the function returns, which is a sample based on the unmasked joint distribution

mu	List of means of unmasked vectors - if not supplied will be calculated using meansOfNoises and meansOfSquaredNoises
s	List of standard deviations of unmasked vectors - if not supplied will be calculated using meansOfNoises and meansOfSquaredNoises
rho_X	Correlation matrix of unmasked vectors - if not supplied will be calculated using meansOfNoises and meansOfSquaredNoises
cores	Passed to mclapply
size	Passed to actualPosition
verbose	If greater than 0 output is printed to tell the user at what stage the function is in, is also passed to many internal functions and will give more detailed output from them if it is greater than 1

Value

List of length corresponding to the number of original variables with each element of the list being a vector of length size of samples of synthetic data corresponding to the original variable. I.e. first element is a sample of synthetic data corresponding to the first original variable, second element is a sample of synthetic data corresponding to the second original variable etc.

Author(s)

Luke Mazur

References

no references

Examples

```
##outputNL1 <- getSampleBasedOnUnmaskedData(
##  meansOfNoises = list(Vx1$meanOfNoise, Vx2$meanOfNoise),
##  meansOfSquaredNoises = list(Vx1$meanOfSquaredNoise,
##                               Vx2$meanOfSquaredNoise),
##  maskedVectors = list(xstar1, xstar2),
##  unmaskedVectors = list(Vx1$unmaskedVariable, Vx2$unmaskedVariable),
##  verbose = 2, size = 1000)
## not a real example because ultimately in order to demonstrate this
## function the entire package functionality must be demonstrated
## this is demonstrated in the package example
```

getSampleFromMarginalDistributionOfUnmaskedData

Second function the End-User uses to obtain the samples from the marginal distributions of the unmasked data

Description

This function is used after the unmasked data have been obtained from the unmask function. If the Data Provider supplies all the means, standard deviations and the correlation matrix of the original data then these can be used as arguments. Otherwise, these are calculated using the mean of noise sample from and the mean of the vector created by squaring each element of the noise sample.

Usage

```
getSampleFromMarginalDistributionOfUnmaskedData(xLengths, meansOfNoises,
meansOfSquaredNoises, xStars, Vx, mu, s, rho_X, maxSize,
choleskySpeed = TRUE, cores = 1, size,
returnJointDensity = FALSE, verbose = -1)
```

Arguments

xLengths	List of integer number of points from which to sample the fitted density functions of each respective variable
meansOfNoises	Used to calculate mu, s and rho_X if any of them are not supplied
meansOfSquaredNoises	Used to calculate mu, s and rho_X if any of them are not supplied
xStars	List of masked vectors
Vx	List of unmasked vectors
mu	List of means of unmasked vectors - if not supplied will be calculated using meansOfNoises and meansOfSquaredNoises
s	List of standard deviations of unmasked vectors - if not supplied will be calculated using meansOfNoises and meansOfSquaredNoises
rho_X	Correlation matrix of unmasked vectors - if not supplied will be calculated using meansOfNoises and meansOfSquaredNoises
maxSize	Passed to generalizedJointF
choleskySpeed	Passed to generalizedJointF
cores	Passed to generalizedJointF
size	Passed to actualPosition
returnJointDensity	If TRUE, then the joint density function calculated in an intermediate step by generalizedJointF is returned as the second element in the list. If FALSE, then the returned list has only one element.
verbose	If greater than 0 output is printed to tell the user at what stage the function is in, is also passed to many internal functions and will give more detailed output from them if it is greater than 1

Value

List with first element equal to the samples from the marginal densities of the unmasked variables. If returnJointDensity is TRUE then returns a second element that is the jointDensityFunction of the unmasked variables.

Author(s)

Luke Mazur

References

no references

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (xLengths, meansOfNoises, meansOfSquaredNoises, xStars,
          Vx, mu, s, rho_X, maxSize, choleskySpeed = TRUE, cores = 1,
          size, returnJointDensity = FALSE, verbose = -1)
{
  n <- length(xLengths)
  if (missing(mu)) {
    mu <- lapply(1:n, FUN = function(i) {
      mean(xStars[[i]])/meansOfNoises[[i]]
    })
  }
  if (missing(s)) {
    s <- lapply(1:n, FUN = function(i) {
      sqrt((mean(xStars[[i]])^2) - (meansOfSquaredNoises[[i]]) *
        mean(xStars[[i]])^2/(meansOfNoises[[i]])^2)/(meansOfSquaredNoises[[i]]))
    })
  }
  if (missing(rho_X)) {
    rho_X <- matrix(1, n, n)
    for (i in 1:n) {
      for (j in 1:n) {
        if (i != j) {
          rho_X[i, j] <- (cov(xStars[[i]], xStars[[j]])/((meansOfNoises[[i]]) *
            (meansOfNoises[[j]])))/(s[[i]] * s[[j]])
          rho_X[j, i] <- rho_X[i, j]
        }
      }
    }
  }
  if (verbose > 1) {
    print(mu)
    print(s)
    print(rho_X)
  }
  if (verbose > 0) {
    print("finished estimating mu, s and rho_X if missing")
  }
  testBoundary <- lapply(1:n, FUN = function(i) {
    return(c(min(Vx[[i]]), max(Vx[[i]])))
  })
```

```

  })
  testX <- lapply(1:n, FUN = function(i) {
    return(seq(from = (testBoundary[[i]])[1], to = (testBoundary[[i]])[2],
              by = ((testBoundary[[i]])[2] - (testBoundary[[i]])[1])/xLengths[[i]]))
  })
  G_Point7 <- c(-3.75043971768, -2.36675941078, -1.1544053948,
                0, 1.1544053948, 2.36675941078, 3.75043971768)
  GH_Quadrature <- c(0.000548268858737, 0.0307571239681, 0.240123178599,
                     0.457142857143, 0.240123178599, 0.0307571239681, 0.000548268858737)
  if (verbose > 0) {
    print("calculating jointDensityFunction")
  }
  jointDensityFunction <- generalizedJointF(testX, Vx, mu,
                                              s, rho_X, G_Point7, GH_Quadrature, maxSize = floor(sqrt(1450000)),
                                              choleskySpeed, cores, verbose)
  if (verbose > 0) {
    print("finished calculation of jointDensityFunction")
  }
  boundaryVec <- unlist(testBoundary)
  finalOutput <- actualPosition(dim(jointDensityFunction),
                                 jointDensityFunction, boundaryVec, size = size)
  if (returnJointDensity) {
    return(list(sample = finalOutput, jointDensityFunction = jointDensityFunction))
  }
  return(list(sample = finalOutput))
}

```

GH_Quadrature*The seven weights used for Gaussian Hermite Quadrature***Description**

This is purely for user's curiosities, modifying this will not affect the workings of the package as it is either hardcoded in or taken as a parameter.

Usage

```
data("GH_Quadrature")
```

Format

The format is: num [1:7] 0.000548 0.030757 0.240123 0.457143 0.240123 ...

Examples

```
data(GH_Quadrature)
```

gRho

*Purely used in rho_0***Description**

See above

Usage`gRho(x1, x2, mu1, mu2, s1, s2, rho12, star_rho12, fhat1, fhat2, G_Point7, GH_Quadrature)`**Arguments**

x1	See rho_0
x2	See rho_0
mu1	See rho_0
mu2	See rho_0
s1	See rho_0
s2	See rho_0
rho12	See rho_0
star_rho12	See rho_0
fhat1	See rho_0
fhat2	See rho_0
G_Point7	See rho_0
GH_Quadrature	See rho_0

Value

Numeric Scalar

Author(s)

Yan-Xia Lin

References

no references

Examples

```
##### Should be DIRECTLY executable !!
#####
##--> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
```

G_Point7*The seven points used for Gaussian Hermite Quadrature*

Description

This is purely for user's curiosuty, modifying this will not affect the workings of the package as it is either hardcoded in or taken as a parameter.

Usage

```
data("G_Point7")
```

Format

The format is: num [1:7] -3.75 -2.37 -1.15 0 1.15 ...

Examples

```
data(G_Point7)
```

lambda_Rmask*expectation of Legendre polynomial*

Description

calculate lambda function given by Equation (3) in Provost's paper

Usage

```
lambda_Rmask(muX, k)
```

Arguments

muX	a vector of moment X
k	the upper order of moment used in the Legendre polynomial

Details

no details needed

Value

real number

Note

no further notes

Author(s)

Yan-Xia

References

Equation (3) in provost's paper

Examples

```
##### Should be DIRECTLY executable !!
### ==> Define data, use random,
### or do help(data=index) for the standard data sets.
```

```
muX<-c(1,2,3,4,5)
k<-4
print(lambda_Rmask(muX,k))
```

mask

Core function the Data Provider uses to mask the confidential original data to give to the user

Description

Use the multiplicative noise method to mask micro data and creates a vector of masked data, and creates a noise file as well.

Usage

```
mask(vectorToBeMasked, noisefile, noise,
lowerBoundAsGivenByProvider=min(vectorToBeMasked),
upperBoundAsGivenByProvider=max(vectorToBeMasked),
maxorder=100, EPS=1e-06)
```

Arguments

vectorToBeMasked

data vector. All entries must be numeric or categorical. Missing values (NAs) are not allowed. If `vectorToBeMasked` are categorical, the argument is given by `factor(vectorToBeMasked)`.

noisefile

a binary output file. The file name is ended by .bin. This file contains the information of `lowerBoundAsGivenByProvider`, `upperBoundAsGivenByProvider`, `maxorder`, the levels of the categorical data if `vectorToBeMasked` is categorical and `EPS`.

noise

noise data used to mask `vectorToBeMasked`. The size of the noise data is the same as the size of `vectorToBeMasked`.

lowerBoundAsGivenByProvider

The lower boundary used in evaluating the estimated density approximant. The default value is min(vectorToBeMasked). To protect min(vectorToBeMasked) and achieve an accurate estimate of the density function of vectorToBeMasked, the value of lowerBoundAsGivenByProvider is critical. In any case, the value of lowerBoundAsGivenByProvider should be less than min(vectorToBeMasked).

upperBoundAsGivenByProvider

The upper boundary used in evaluating the estimated density approximant. The default value is max(vectorToBeMasked). To protect max(vectorToBeMasked) and achieve an accurate estimate of the density function of vectorToBeMasked, the value of upperBoundAsGivenByProvider is critical. In any case, the value of upperBoundAsGivenByProvider should be greater than max(vectorToBeMasked).

maxorder

the maximum order of the moments in the sample-moment-based density approximate to be tested. The default value is 100

EPS

a threshold value. The default value is 1e-06.

Details

This R function is used to mask micro data by the multiplicative noise method and to produce a binary noise file for R function unmask. This file contains a sample of noise and other relevant information required by R function unmask. The size of the sample of noise stored in the file is ten times the size of vectorToBeMasked.

It is up to the user of mask to write the masked data to a file to provide to the end user.

Value

Returns a list with two elements.

ystar masked data

noisefile the title of a file containing the information of noise

Author(s)

Yan-Xia Lin

References

Lin, Yan-Xia and Fielding, Mark James (2015). MaskDensity14: An R Package for the Density Approximant of a Univariate Based on Noise Multiplied Data, SoftwareX (accepted)

Examples

```
##### Should be DIRECTLY executable !! ----
##### ==> Define data, use random,
#####--or do help(data=index) for the standard data sets.

set.seed(123)
n=10000
y <- rmulti(n=10000, mean=c(30, 50), sd=c(4,2), p=c(0.3, 0.7))
```

```

# y is a sample drawn from Y.
noise<-rmulti(n=10000, mean=c(80, 100), sd=c(5,3), p=c(0.6, 0.4))
# noise is a sample drawn from C.
a1<-runif(1, min=min(y)-2,max=min(y))
b1<-runif(1, min=max(y), max=max(y)+2)
ymask<-mask(vectorToBeMasked = y, noisefile=file.path(tempdir(),"noise.bin"), noise,
lowerBoundAsGivenByProvider=a1, upperBoundAsGivenByProvider=b1)
write(ymask$ystar, file.path(tempdir(),"ystar.dat"))

```

maskBatch

A batch function that the Data Provider can use to mask the confidential original data to give to the user, all in one batch

Description

Use the multiplicative noise method to mask micro data and creates a number of masked data vectors and a number of matching noisefiles.

Usage

```
maskBatch(listOfVectorsToBeMasked,
         listOfNoisefiles,
         listOfNoises,
         listOfLowerBoundsAsGivenByProvider,
         listOfUpperBoundsAsGivenByProvider,
         maxorder = 100, EPS = 1e-06)
```

Arguments**listOfVectorsToBeMasked**

data vectors. All entries in each vector must be numeric or categorical. Missing values (NAs) are not allowed. If any of the vectors are categorical, they should be made factors.

listOfNoisefiles

binary output files. The file names are ended by .bin. This file contains the corresponding information from listOfLowerBoundsAsGivenByProvider, listOfUpperBoundsAsGivenByProvider, maxorder, the levels of the categorical data if the corresponding vector from listOfVectorsToBeMasked is categorical, and EPS.

listOfNoises

noise data vectors used to mask the corresponding elements of listOfVectorsToBeMasked. The size of the noise data is the same as the size of the corresponding element of listOfVectorsToBeMasked. Unlike in the function mask no list elements may be omitted, instead if one wants to supply the default value as for the function mask one should place the string "nullString" in the relevant position.

listOfLowerBoundsAsGivenByProvider

The lower boundaries used in evaluating the estimated density approximant. The default value is the minimum of the corresponding element of listOfVectorsToBeMasked, and for this to be used one should place the string "nullString"

in the corresponding place. To protect the minimum of the corresponding element of listOfVectorsToBeMasked and achieve an accurate estimate of the density function of that element, the value of the element of listOfLowerBoundsAsGivenByProvider is critical. In any case, the value of the corresponding element of listOfLowerBoundsAsGivenByProvider should be less than the minimum of the corresponding element of listOfVectorsToBeMasked.

listofUpperBoundsAsGivenByProvider

The upper boundaries used in evaluating the estimated density approximant. The default value is the maximum of the corresponding element of listOfVectorsToBeMasked, and for this to be used one should place the string "nullString" in the corresponding place. To protect the maximum of the corresponding element of listOfVectorsToBeMasked and achieve an accurate estimate of the density function of that element, the value of the element of listofUpperBoundsAsGivenByProvider is critical. In any case, the value of the corresponding element of listofUpperBoundsAsGivenByProvider should be greater than the maximum of the corresponding element of listOfVectorsToBeMasked.

maxorder

the maximum order of the moments in the sample-moment-based density approximate to be tested. The default value is 100

EPS

a threshold value. The default value is 1e-06.

Details

This R function is used to mask micro data by the multiplicative noise method and to produce binary noise files for R function unmask. Each file contains a sample of noise and other relevant information required by R function unmask. The size of the sample of noise stored in each file is ten times the size of the corresponding element of listOfVectorsToBeMasked.

It is up to the user of maskBatch to write the masked data vectors to a set of files to provide to the end user.

Calling maskBatch is the equivalent of calling mask once for each variable.

Value

Returns a list of lists, each list contains two elements.

y_{star} masked data

noisefile the title of a file containing the information of noise

Author(s)

Luke Mazur

References

Lin, Yan-Xia and Fielding, Mark James (2015). MaskDensity14: An R Package for the Density Approximant of a Univariate Based on Noise Multiplied Data, SoftwareX (accepted)

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

set.seed(123)
y1 <- rmulti(n=10000, mean=c(30, 50), sd=c(4,2), p=c(0.3, 0.7))
# y1 is a sample drawn from Y.
noise1 <- rmulti(n=10000, mean=c(80, 100), sd=c(5,3), p=c(0.6, 0.4))
# noise is a sample drawn from C.
a1<-runif(1, min=min(y1)-2,max=min(y1))
b1<-runif(1, min=max(y1), max=max(y1)+2)

set.seed(123)
y2 <- rmulti(n=10000, mean=c(30, 50), sd=c(4,2), p=c(0.4, 0.6))
# y2 is a sample drawn from Y.
noise2<-rmulti(n=10000, mean=c(80, 100), sd=c(5,3), p=c(0.5, 0.5))
# noise2 is a sample drawn from C.
a2<-runif(1, min=min(y2)-2,max=min(y2))
b2<-runif(1, min=max(y2), max=max(y2)+2)

ymaskBatch <- maskBatch(listOfVectorsToBeMasked = list(y1,y2),
listOfNoisefiles=list(file.path(tempdir(),"noise1.bin"),file.path(tempdir(),"noise2.bin")),
listOfNoises=list(noise1,noise2),
listOfLowerBoundsAsGivenByProvider=list(a1,a2),
listofUpperBoundsAsGivenByProvider=list(b1,b2))

fileNamesToWrite <- list(file.path(tempdir(),"ystar1.dat"), file.path(tempdir(),"ystar2.dat"))
for(i in 1:2) {
write((ymaskBatch[[i]])$ystar, fileNamesToWrite[[i]])
}
```

moments

moment

Description

calculate the value of the moments of Y

Usage

```
moments(y, order = 8)
```

Arguments

y	a sample from Y
order	the maximum of order of the moments used

Details

no details needed

Value

a vector

Note

no further notes

Author(s)

Yan-Xia Lin

References

no reference needed

Examples

```
##### Should be DIRECTLY executable !! -----
### ==> Define data, use random,
### or do help(data=index) for the standard data sets.

y<-rnorm(100,0,1)
print(moments(y, order=8))
```

positions

Function for finding the positions of the node representing the points at which to sample from the kernel density estimate.

Description

Purely used by EQsampleDensity and sampleDensity

Usage

```
positions(x, vectorL)
```

Arguments

x	Placeholder
vectorL	Vector of lengths of the number of nodes for each dimension

Author(s)

Jordan Morris

References

no references

Examples

```
##### Should be DIRECTLY executable !! -----
##### ==> Define data, use random,
##### or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x, vectorL)
{
  backwardNumber <- 1
  forwardNumber <- 1
  for (i in 1:length(vectorL)) {
    backwardNumber <- backwardNumber * vectorL[i]
  }
  backwardNumber <- backwardNumber/vectorL[1]
  y1 <- rep(x[1:vectorL[1]], each = backwardNumber)
  y <- y1
  forwardNumber <- forwardNumber * vectorL[1]
  if (length(vectorL) - 2 <= 0) {
    y1 <- rep(x[vectorL[length(vectorL) - 1] + 1:length(vectorL)], 
               forwardNumber)
    y <- cbind(y, y1)
  }
  else {
    a1 <- 0
    b1 <- 0
    for (i in 1:(length(vectorL) - 2)) {
      backwardNumber <- backwardNumber/vectorL[i + 1]
      a1 <- a1 + vectorL[i]
      b1 <- b1 + vectorL[i + 1]
      a <- a1 + 1
      b <- b1
      y1 <- rep(x[a:b], each = backwardNumber)
      y1 <- rep(y1, forwardNumber)
      forwardNumber <- forwardNumber * vectorL[i + 1]
      y <- cbind(y, y1)
    }
    a1 <- a1 + vectorL[length(vectorL) - 1]
    b1 <- b1 + vectorL[length(vectorL)]
    a <- a1 + 1
    b <- b1
    y1 <- rep(x[a:b], forwardNumber)
    y <- cbind(y, y1)
  }
  return(y)
}
```

P_Rmask

Legendre polynomial

Description

An R code for a Legendre polynormal of degree k in x

Usage

`P_Rmask(x, k)`

Arguments

x	variable in the polynomial
k	the order in the polynormal

Details

no details needed

Value

real number

Note

no further notes

Author(s)

Yan-Xia Lin

References

Equation (2) in Provost paper

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##-- or do help(data=index) for the standard data sets.

## The function is currently defined as

x<-5
k<-4
print(P_Rmask(x,k))
```

qkdeSorted*A slightly altered version of qkde from package ks***Description**

`Qkde` complains if the output is not sorted. Theoretically it is impossible for this to happen, but in practise floating point error can allow this to occur. This function is a cheap work-around to this problem.

Usage

```
qkdeSorted(p, fhat)
```

Arguments

<code>p</code>	See <code>qkde</code> in package <code>ks</code>
<code>fhat</code>	See <code>qkde</code> in package <code>ks</code>

Details

See `qkde` in package `ks`

Value

See `qkde` in package `ks`

Author(s)

Luke Mazur

References

see package `ks`

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (p, fhat)
{
  if (any(p > 1) | any(p < 0))
    stop("p must be <= 1 and >= 0")
  cumul.prob <- pkde(q = fhat$eval.points, fhat = fhat)
  ind <- findIntervalSorted(x = p, vec = cumul.prob)
  quant <- rep(0, length(ind))
  for (j in 1:length(ind)) {
```

```

i <- ind[j]
if (i == 0)
    quant[j] <- fhat$eval.points[1]
else if (i >= length(fhat$eval.points))
    quant[j] <- fhat$eval.points[length(fhat$eval.points)]
else {
    quant1 <- fhat$eval.points[i]
    quant2 <- fhat$eval.points[i + 1]
    prob1 <- cumul.prob[i]
    prob2 <- cumul.prob[i + 1]
    alpha <- (p[j] - prob2)/(prob1 - prob2)
    quant[j] <- quant1 * alpha + quant2 * (1 - alpha)
}
}
return(quant)
}

```

rho_0*Purely used in generalizedJointF***Description**

See above

Usage

```
rho_0(x1, x2, mu1, mu2, s1, s2, rho12, fhat1, fhat2,
G_Point7, GH_Quadrature, verbose = -1)
```

Arguments

x1	Sample from vector 1
x2	Sample from vector 2
mu1	Mean of vector 1
mu2	Mean of vector 2
s1	Standard deviation of vector 1
s2	Standard deviation of vector 2
rho12	Correlation between vector 1 and vector 2
fhat1	kernel density estimated function for vector 1
fhat2	kernel density estimated function for vector 2
G_Point7	Seven Points of Gaussian Hermite Quadrature
GH_Quadrature	Seven Weights of Gaussian Hermite Quadrature
verbose	Provides output if greater than 1

Details

Calculates the Nataf_Rho matrix required in the nataf transformation.

Value

Returns the Nataf_Rho correlation matrix

Author(s)

Yan-Xia Lin

References

no references

Examples

```
##### Should be DIRECTLY executable !!
#### ==> Define data, use random,
#### or do help(data=index) for the standard data sets.

## The function is currently defined as
```

rmulti

Simple way to generate noise

Description

Generates noise by selecting from a mixture distribution of normal densities with means, standard deviations and probabilities provided

Usage

`rmulti(n, mean, sd, p)`

Arguments

<code>n</code>	Size of the noise vector to be outputted
<code>mean</code>	Vector of means corresponding to each component density
<code>sd</code>	Vector of standard deviations corresponding to each component density
<code>p</code>	Probability of selecting from each component distribution

Value

Vector of random numbers

Author(s)

Yan-Xia Lin

References

no references

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (n, mean, sd, p)
{
  x <- rnorm(n)
  u <- sample(1:length(mean), n, prob = p, replace = T)
  for (i in 1:length(mean)) x[u == i] = mean[i] + sd[i] * x[u ==
    i]
  return(x)
}
```

sampleDensity

A function used to simulate a sample from a kernel function, where the kernel function is determined by a given sample.

Description

Very similar to EQsampleDensity without the restriction of having the nodes equally spaced.

Usage

```
sampleDensity(sx, boundaryVec, NoNote = 151, size = 100)
```

Arguments

sx	Matrix where each column corresponds to a vector
boundaryVec	Vector of boundaries of the columns of sx in the order from_1, to_1, from_2, to_2 etc
NoNote	Number of nodes
size	Size of the sample

Value

See actualPosition

Author(s)

Jordan Morris

References

no references

Examples

```
##### Should be DIRECTLY executable !! -----
##### ==> Define data, use random,
##### or do help(data=index) for the standard data sets.

## The function is currently defined as
function (sx, boundaryVec, NoNote = 151, size = 100)
{
  n <- NoNote
  SXdim <- length(sx[1, ])
  vectorL <- rep(n, SXdim)
  XP <- NULL
  for (i in 1:SXdim) {
    a <- boundaryVec[2 * i - 1]
    b <- boundaryVec[2 * i]
    xposition <- seq(from = a, to = b, by = (b - a)/(n -
      1))
    XP <- c(XP, xposition)
  }
  NotePositions <- positions(XP, vectorL)
  H <- Hpi(x = sx)
  fhat <- kde(x = sx, H = H)
  prob <- predict(fhat, x = NotePositions)
  outSample <- actualPosition(vectorL, prob, boundaryVec, size)
  return(outSample)
}
```

unmask

First core function used by End-User

Description

Use the sample-moment-based density approximant method to estimate the density function of univariate distributions based noise multiplied data.

Usage

```
unmask(maskedVectorToBeUnmasked, noisefile)
```

Arguments

<code>maskedVectorToBeUnmasked</code>	masked data. The masked data were generated by R Function <code>mask</code> .
<code>noisefile</code>	Noise file containing a sample of the noise used to mask <code>maskedVectorToBeUnmasked</code> from R function <code>mask</code>

Details

`unmask` is fully described in Lin and Fielding (2015). The theory used to support `unmask` can be found in Lin (2014). `unmask` implements the sample-moment-based density approximate method the estimated the smoothed density function of the original data based on their make data `maskedVectorToBeUnmasked`. The output of the function `unmask` is a set of sample data from the estimated mouthed density function. The size of the output is the same as that of the original data that were masked by the multiplicative noise and yielded `maskedVectorToBeUnmasked`.

Value

Returns a list with four elements.

<code>unmaskedVariable</code>	vector of unmasked data
<code>outMeanOfNoise</code>	sample mean of the noise
<code>outMeanOfSquaredNoise</code>	sample mean of the squared noise
<code>prob</code>	vector mass function returned if the original data are categorical

Author(s)

Yan-Xia Lin

References

Lin, Yan-Xia (2014). Density approximant based on noise multiplied data. In J. Domingo-Ferrer (Eds.), Privacy in Statistical Databases 2014, LNCS 8744, Springer International Publishing Switzerland, 2014, pp. 89-104. Lin, Yan-Xia and Fielding, Mark James (2015). MaskDensity14: An R Package for the Density Approximant of a Univariate Based on Noise Multiplied Data, SoftwareX 34, 3743, doi:10.1016/j.softx.2015.11.002

Examples

```
##### Should be DIRECTLY executable !! ----
### ==> Define data, use random,
### or do help(data=index) for the standard data sets.

#Example 1:
set.seed(123)
n=10000

y <- rmulti(n=10000, mean=c(30, 50), sd=c(4,2), p=c(0.3, 0.7))
```

```

# y is a sample drawn from Y.
noise<-rmulti(n=10000, mean=c(80, 100), sd=c(5,3), p=c(0.6, 0.4))
# noise is a sample drawn from C.

a1<-runif(1, min=min(y)-2,max=min(y))
b1<-runif(1, min=max(y), max=max(y)+2)
ymask<-mask(vectorToBeMasked=y, noisefile=file.path(tempdir(),"noise.bin"), noise,
lowerBoundAsGivenByProvider=a1, upperBoundAsGivenByProvider=b1)
write(ymask$ystar, file.path(tempdir(),"ystar.dat")) # Create masked data and noise.bin.
# The two files can be issued to the public.

# After received the two files "ystar.dat" and
# noise.bin, the data user can use the following code to
# obtain the synthetic data of the original data.

ystar <- scan(file.path(tempdir(),"ystar.dat"))
y1 <- unmask(maskedVectorToBeUnmasked=ystar, noisefile=file.path(tempdir(),"noise.bin"))
sample<-y1$unmaskedVariable
# y1$unmaskedVariable gives the synthetic data of the
# original data y. The size of the synthetic data is the
# same as that of y
plot(density(y1$unmaskedVariable), main="density(ymask)", xlab="y")
# the plot of the approximant of $f_Y$

#Example 2:

set.seed(124)
n<-2000
a<-170
b<-80
y<-rbinom(n, 1, 0.1)+1
noise<-(a+b)/2+ sqrt(1+(a-b)^2/4)*rnorm(n, 0,1)
noise[noise<0]<- - noise[noise<0]

ymask<-mask(vectorToBeMasked=factor(y), noisefile=file.path(tempdir(),"noise.bin"), noise,
lowerBoundAsGivenByProvider=0,upperBoundAsGivenByProvider=3)
# using factor(y) because y is a categorical variable
write(ymask$ystar, file.path(tempdir(),"ystar.dat"))

ystar<-scan(file.path(tempdir(),"ystar.dat"))
y1 <- unmask(maskedVectorToBeUnmasked=ystar, noisefile=file.path(tempdir(),"noise.bin"))
unmaskY<-y1$unmaskedVariable # synthetic data
mass_function<-y1$prob # estimated mass function

```

`unmaskAndGetSampleBatch`

Batch function that allows the user to unmask a number of variables as well as to sample from the estimated joint density function. Serves as a wrapper for the first and second functions the End-User calls to obtain the samples from the marginal distributions of the unmasked data.

Description

Use the sample-moment-based density approximant method to estimate the density function of univariate distributions based noise multiplied data. Afterwards if the Data Provider supplies all the means, standard deviations and the correlation matrix of the original data then these can be used as arguments. Otherwise, these are calculated using the mean of noise sample and the mean of the vector created by squaring each element of the noise sample.

A sample of the chosen size is then simulated from the estimated joint density function.

Usage

```
unmaskAndGetSampleBatch(listOfMaskedVectorsToBeUnmasked,
                      listOfNoisefiles,
                      mu, s, rho_X,
                      cores = 1, size,
                      verbose = -1,
                      onlyUnmasked = FALSE)
```

Arguments

<code>listOfMaskedVectorsToBeUnmasked</code>	list of masked vectors. The masked data were generated by R Function mask, or maskBatch.
<code>listOfNoisefiles</code>	Noise files containing a sample of the noise used to mask the vectors in <code>listOfMaskedVectorsToBeUnmasked</code> from R function mask, or maskBatch
<code>mu</code>	List of means of unmasked vectors - if not supplied will be estimated
<code>s</code>	List of standard deviations of unmasked vectors - if not supplied will be estimated
<code>rho_X</code>	Correlation matrix of unmasked vectors - if not supplied will be estimated
<code>cores</code>	Passed to mclapply
<code>size</code>	Passed to actualPosition
<code>verbose</code>	If greater than 0 output is printed to tell the user at what stage the function is in, is also passed to many internal functions and will give more detailed output from them if it is greater than 1
<code>onlyUnmasked</code>	If true then only the output from unmask is returned. Effectively this makes the function "unmaskBatch" - so to speak. False by default.

Details

unmask is fully described in Lin and Fielding (2015). The theory used to support *unmask* can be found in Lin (2014). *unmask* implements the sample-moment-based density approximate method the estimated the smoothed density function of the original data based on their make data masked-VectorToBeUnmasked. The output of the function *unmask* is a set of sample data from the estimated mouthed density function.

Using this function is the equivalent of calling *unmask* once for each variable and then calling *getSampleBasedOnUnmaskedData*

Value

If *onlyUnmasked* is false then returns a list with two elements, both of which are lists.

unmaskedOutputs

list containing the three (four if categorical) outputs from the function *unmask* namely: *unmaskedVariable*, *meanOfNoise*, *meanOfSquaredNoise*, *prob*

getSampleOutputs

list containing the output from *getSampleBasedOnUnmaskedData* which is a list containing vectors corresponding to samples for each variable

If *onlyUnmasked* is true then returns a list with only one element:

unmaskedOutputs

list containing the three (four if categorical) outputs from the function *unmask* namely: *unmaskedVariable*, *meanOfNoise*, *meanOfSquaredNoise*, *prob*

Author(s)

Luke Mazur

References

Lin, Yan-Xia (2014). Density approximant based on noise multiplied data. In J. Domingo-Ferrer (Eds.), Privacy in Statistical Databases 2014, LNCS 8744, Springer International Publishing Switzerland, 2014, pp. 89-104. Lin, Yan-Xia and Fielding, Mark James (2015). MaskDensity14: An R Package for the Density Approximant of a Univariate Based on Noise Multiplied Data, SoftwareX 34, 3743, doi:10.1016/j.softx.2015.11.002

Examples

```
##### Should be DIRECTLY executable !! ----
### ==> Define data, use random,
###--or do help(data=index) for the standard data sets.

##outputNL1 <- unmaskAndGetSampleBatch(listOfMaskedVectorsToBeUnmasked = ##list(ystar1, ystar2),
##                                         listOfNoisefiles =
##                                         file.path(tempdir(),"noise1.bin"),file.path(tempdir(),"noise2.bin")),
##                                         cores = 1, size = 1000,
##                                         verbose = 2)
## not a real example because ultimately in order to demonstrate this
```

```
## function the entire package functionality must be demonstrated  
## this is demonstrated in the package example
```

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