Package 'polyaAeppli'

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Type Package

Title Implementation of the Polya-Aeppli distribution

Version 2.0

Depends R (>= 3.0.0)

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Description Functions for evaluating the mass density, cumulative distribution function, quantile function and random variate generation for the Polya-Aeppli distribution, also known as the geometric compound Poisson distribution.

License GPL (>= 2)

NeedsCompilation no

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R topics documented:

`polyaAeppli-package` *The Polya-Aeppli distribution*

Description

Functions for evaluating the mass density, cumulative distribution function, quantile function and random variate generation for the Polya-Aeppli distribution, also known as the geometric compound Poisson distribution.

Details

Package:	polyaAeppli
Type:	Package
Version:	2.0
Depends:	R (>= 3.0.0)
Date:	2014-03-14
License:	GPL(>=2)

Consistent with the conventions used in R package stats, this implementation of the Polya-Aeppli distribution comprises the four functions

```
dPolyaAeppli(x, lambda, prob, log = FALSE)
pPolyaAeppli(q, lambda, prob, lower.tail = TRUE, log.p = FALSE)
qPolyaAeppli(p, lambda, prob, lower.tail = TRUE, log.p = FALSE)
rPolyaAeppli(n, lambda, prob)
```

Author(s)

Conrad Burden

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References

Johnson NL, Kotz S, Kemp AW (1992). *Univariate Discrete Distributions.* 2nd edition. Wiley, New York.

Nuel G (2008). *Cumulative distribution function of a geometeric Poisson distribution.* Journal of Statistical Computation and Simulation, **78**(3), 385-394.

Examples

```
lambda <- 8
prob <- 0.2
## Plot histogram of random sample
PAsample <- rPolyaAeppli(10000, lambda, prob)
maxPA <- max(PAsample)
hist(PAsample, breaks=(0:(maxPA + 1)) - 0.5, freq=FALSE,
   xlab = "x", ylab = expression(P[X](x)), main="", border="blue")
## Add plot of density function
x <- 0:maxPA
points(x, dPolyaAeppli(x, lambda, prob), type="h", lwd=2)

lambda <- 4000
prob <- 0.005
qq <- 0:10000
## Plot log of the extreme lower tail p-value
log.pp <- pPolyaAeppli(qq, lambda, prob, log.p=TRUE)
plot(qq, log.pp, type = "l", ylim=c(-lambda,0),
   xlab = "x", ylab = expression("log Pr(X " <= "x)"))
## Plot log of the extreme upper tail p-value
```

```
log.1minuspp <- pPolyaAeppli(qq, lambda, prob, log.p=TRUE, lower.tail=FALSE)
points(qq, log.1minuspp, type = "l", col = "red")
legend("topright", c("lower tail", "upper tail"),
col=c("black", "red"), lty=1, bg="white")
```

PolyaAeppli *Polya-Aeppli*

Description

Density, distribution function, quantile function and random generation for the Polya-Aeppli distribution with parameters lambda and prob.

Usage

```
dPolyaAeppli(x, lambda, prob, log = FALSE)
pPolyaAeppli(q, lambda, prob, lower.tail = TRUE, log.p = FALSE)
qPolyaAeppli(p, lambda, prob, lower.tail = TRUE, log.p = FALSE)
rPolyaAeppli(n, lambda, prob)
```

Arguments

`x`	vector of quantiles
`q`	vector of quantiles
`p`	vector of probabilities
`n`	number of random variables to return
`lambda`	a vector of non-negative Poisson parameters
`prob`	a vector of geometric parameters between 0 and 1
`log, log.p`	logical; if TRUE, probabilities p are given as log(p)
`lower.tail`	logical; if TRUE (default), probabilities are $P[X \le x]$, otherwise $P[X > x]$

Details

A Polya-Aeppli, or geometric compound Poisson, random variable is the sum of a Poisson number of identically and independently distributed shifted geometric random variables. Its distribution (with `lambda`= λ, `prob`= p) has density

$$Prob(X = x) = e^(- \lambda)$$

for $x = 0$;

$$Prob(X = x) = e^(- \lambda) \sum_{n=1}^{y} (\lambda^n)/(n!) choose(y - 1, n - 1) p^(y - n)(1 - p)^n$$

for $x = 1, 2, \ldots$.

If an element of x is not integer, the result of `dPolyaAeppli` is zero, with a warning.

The quantile is right continuous: `qPolyaAeppli(p, lambda, prob)` is the smallest integer x such that $P(X \leq x) \geq p$.

Setting `lower.tail = FALSE` enables much more precise results when the default, lower.tail = TRUE would return 1, see the example below.

Value

`dPolyaAeppli` gives the (log) density, `pPolyaAeppoi` gives the (log) distribution function, `qPolyaAeppli` gives the quantile function, and `rPolyaAeppli` generates random deviates.

Invalid `lambda` or `prob` will terminate with an error message.

Author(s)

Conrad Burden

References

Johnson NL, Kotz S, Kemp AW (1992). *Univariate Discrete Distributions.* 2nd edition. Wiley, New York.

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xlab = "x", ylab = expression(P[X](x)), main="", border="blue")
## Add plot of density function
x <- 0:maxPA
points(x, dPolyaAeppli(x, lambda, prob), type="h", lwd=2)

lambda <- 4000
prob <- 0.005
qq <- 0:10000
## Plot log of the extreme lower tail p-value
log.pp <- pPolyaAeppli(qq, lambda, prob, log.p=TRUE)
plot(qq, log.pp, type = "l", ylim=c(-lambda,0),
   xlab = "x", ylab = expression("log Pr(X " <= "x)"))
## Plot log of the extreme upper tail p-value
log.1minuspp <- pPolyaAeppli(qq, lambda, prob, log.p=TRUE, lower.tail=FALSE)
points(qq, log.1minuspp, type = "l", col = "red")
legend("topright", c("lower tail", "upper tail"),
col=c("black", "red"), lty=1, bg="white")
```

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