Package 'simukde'

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Type Package

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Title Simulation with Kernel Density Estimation

Description
Generates random values from a univariate and multivariate continuous distribution by using kernel density estimation based on a sample. Duong (2017) <doi:10.18637/jss.v021.i07>, Christian P. Robert and George Casella (2010 ISBN:978-1-4419-1575-7) <doi:10.1007/978-1-4419-1576-4>.

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URL https://github.com/galaamn/simukde

BugReports https://github.com/galaamn/simukde/issues

Depends R (>= 2.14.0)

Imports ks, mvtnorm, parallel, stats, MASS

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NeedsCompilation no

RoxygenNote 6.1.0

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R topics documented:

`find_best_fit` *Find Best Fitting Distribution*

Description

It finds the best fitting distribution from supported univariate continuous distributions for given data.

Usage

```
find_best_fit(x, positive = FALSE, plot = TRUE,
  legend.pos = "topright")
```

Arguments

`x`	a numeric vector; data.
`positive`	a logical constant; distribution type.
`plot`	a logical constant. If `TRUE` (default), a histogram and density lines are drawn.
`legend.pos`	a character string. Indicates the legend position and must be one of "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright" (default), "right" and "center".

Details

This function is supported following univariate distributions:

- for positive random variables: Log normal, Exponential, Gamma and Weibull.
- for all random variables: Normal, Cauchy, Log normal, Exponential, Gamma, Weibull and Uniform.

Legends of the plot are ordered by p-values of the test.

Value

A list containing the following items:

distribution the name of the best fitting distribution.

ks.statistic the Kolmogorov-Smirnov test statistic for the distribution.

p.value the p-value of the test.

summary results similar to above for other distributions.

x given data.

n the sample size.

References

1. William J. Conover (1971). Practical Nonparametric Statistics. New York: John Wiley & Sons. Pages 295–301.
2. Venables, W. N. and Ripley, B. D. (2002) Modern Applied Statistics with S. Fourth edition. Springer.

See Also

ks.test, fitdistr, hist

Examples

```
petal.length <- datasets::iris$Petal.Length[datasets::iris$Species == "setosa"]
simukde::find_best_fit(x = petal.length, positive = TRUE)
```

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simukde *Simulation with Kernel Density Estimation*

Description

The simukde package provides a function which generates random values from a univariate and multivariate continuous distribution by using kernel density estimation based on a sample. The function uses the Accept-Reject method.

Note

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References

Duong (2017) <doi:10.18637/jss.v021.i07>, Christian P. Robert and George Casella (2010 ISBN:978-1-4419-1575-7) <doi:10.1007/978-1-4419-1576-4>.

simulate_kde *Simulation with Kernel Density Estimation*

Description

Generates random values from a univariate and multivariate continuous distribution by using kernel density estimation based on a sample. The function uses the Accept-Reject method.

Usage

```
simulate_kde(x, n = 100, distr = "norm", const.only = FALSE,
  seed = NULL, parallel = FALSE, ...)
```

Arguments

x	a numeric vector, matrix or data frame; data.
n	integer; the number of random values will be generated.
distr	character; instrumental or candidate distribution name. See details.
const.only	logical; if TRUE, the constant of the Accept-Reject method will be returned.
seed	a single value, interpreted as an integer, or NULL (default).
parallel	logical; if TRUE parallel generator will be worked. FALSE is default.
...	other parameters for functions kde.

Details

Such function uses the function kde as kernel density estimator.

The Accept-Reject method is used to simulate random variables. Following code named distributions can be used as a value of the argument distr and an instrumental or candidate distribution of the simulation method. For univariate distributions:

norm normal distribution (default), $(-\infty, +\infty)$

cauchy Cauchy distribution, $(-\infty, +\infty)$

lnorm log-normal distribution, $(0, +\infty)$

exp exponential distribution, $(0, +\infty)$

gamma gamma distribution, $(0, +\infty)$

weibull Weibull distribution, $(0, +\infty)$

unif uniform distribution, (a, b)

And you can choose the best fitting instrumental distribution to simulate random variables more effectively by using find_best_fit. See examples.

For multivariate distributions, "norm" (multivariate normal distribution) is used.

Value

list of given data, simulated values, kernel density estimation and the constant of the Accept-Reject method when `const.only` is `FALSE` (default).

References

- Tarn Duong (2018). ks: Kernel Smoothing. R package version 1.11.2. https://CRAN.R-project.org/package=ks
- Christian P. Robert and George Casella (2010) Introducing Monte Carlo Methods with R. Springer. Pages 51-57.

See Also

`find_best_fit`, `kde`

Examples

```
## 1-dimensional data
data(faithful)
hist(faithful$eruptions)
res <- simukde::simulate_kde(x = faithful$eruptions, n = 100, parallel = FALSE)
hist(res$random.values)

## Simulation with the best fitting instrumental distribution
data(faithful)
par(mfrow = c(1, 3))
hist(faithful$eruptions)
fit <- simukde::find_best_fit(x = faithful$eruptions, positive = TRUE)
res <- simukde::simulate_kde(
  x = faithful$eruptions, n = 100,
  distr = fit$distribution, parallel = FALSE
)
hist(res$random.values)
par(mfrow = c(1, 1))

## 2-dimensional data
data(faithful)
res <- simukde::simulate_kde(x = faithful, n = 100)
plot(res$kde, display = "filled.contour2")
points(x = res$random.values, cex = 0.25, pch = 16, col = "green")
points(x = faithful, cex = 0.25, pch = 16, col = "black")
```

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