

Package ‘TSMSN’

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Title Truncated Scale Mixtures of Skew-Normal Distributions

Version 0.0.1

Description Return the first four moments, estimation of parameters and sample of the TSMSN distributions (Skew Normal, Skew t, Skew Slash or Skew Contaminated Normal).

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Encoding UTF-8

LazyData true

Imports sn, mvtnorm, numDeriv, progress

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eTSMSN	<i>Estimate the parameters of Truncated Scale Mixtures of Skew-Normal Distributions</i>
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Description

This function obtains the maximum likelihood estimators of the TSMSN (Skew-Normal, Skew-t, Skew-Slash and Skew-Contaminated Normal) distribution parameters by direct maximization.

Usage

```
eTSMSN(x, mu = 0.01, sigma2 = 1.01, lambda = 0, nu = 5, a = -Inf,
       b = Inf, dist = "SN", shape = FALSE)
```

Arguments

x	Dataset.
mu	Initial location parameter (Optional).
sigma2	Initial scale parameter (Optional).
lambda	Initial skewness parameter (Optional).
nu	Fixed shape parameter. Must be NULL in case of Skew-Normal distribution. Must be a bidimensional vector in case of skew-contaminated normal distribution (SCN) and contaminated normal distribution (CN).
a	Lower bound.
b	Upper bound.
dist	Distribution to be used: "SN" for Skew-Normal model, "ST" for Skew-t model, "SSL" for Skew-slash model and "SCN" for Skew-contaminated Normal model.
shape	For ST, SSL and SCN distribution. Consider the parameter nu as fixed and known. If TRUE nu must be provided.

Details

For the SMN family, consider $\lambda = 0$. For the Skew-contaminated Normal and Contaminated Normal distribution, each component of the bidimensional vector "nu" must be on (0,1). For the estimation in the cases of distributions ST, SSL and SCN nu is considered fixed, but may be known or unknown. The shape parameter is the one that regulates if nu is known or unknown.

Value

Returns a vector with the maximum likelihood estimators of the distribution parameters.

References

Lachos, V. H.; Garay, A. M.; Cabral, C. R. "Moments of truncated scale mixtures of skew-normal distributions." *Brazilian Journal of Probability and Statistics* (In press).

Basso, Rodrigo M., et al. "Robust mixture modeling based on scale mixtures of skew-normal distributions." *Computational Statistics & Data Analysis* 54.12 (2010): 2926-2941.

Examples

```
x <- rTSMSN(n = 100, mu = 0, sigma2 = 1, lambda = 0, nu = NULL, a = -2, b = 2, dist = "SN")
eTSMSN(x, a = -2, b = 2, dist = "SN")
```

mTSMSN

*Moments of Truncated Scale Mixtures of Skew-Normal Distributions***Description**

Return the first four moments of the TSMSN distributions (Skew Normal, Skew t, Skew Slash or Skew Contaminated Normal).

Usage

```
mTSMSN(mu = 0, sigma2 = 1, lambda = 0, nu = NULL, a = -Inf,
        b = Inf, dist = "SN", empir = TRUE)
```

Arguments

mu	Location parameter.
sigma2	Scale parameter.
lambda	Skewness parameter.
nu	Shape parameter. Must be NULL in case of Skew-Normal distribution. Must be a bidimensional vector in case of skew-contaminated normal distribution (SCN) and contaminated normal distribution (CN).
a	Lower bound.
b	Upper bound.
dist	Distribution to be used: "SN" for Skew-Normal model, "ST" for Skew-t model, "SSL" for Skew-slash model and "SCN" for Skew-contaminated Normal model.
empir	If TRUE provides the empirical moments.

Details

For the SMN family, consider $\lambda = 0$. For the Skew-contaminated Normal and Contaminated Normal distribution, each component of the bidimensional vector "nu" must be on (0,1).

Value

Returns the four moments, the skewness (S), kurtosis (k) and coefficient of variation(CV). If "empir = TRUE", returns also the Empirical moments.

References

Lachos, V. H.; Garay, A. M.; Cabral, C. R. "Moments of truncated scale mixtures of skew-normal distributions." *Brazilian Journal of Probability and Statistics* (In press).

Basso, Rodrigo M., et al. "Robust mixture modeling based on scale mixtures of skew-normal distributions." *Computational Statistics & Data Analysis* 54.12 (2010): 2926-2941.

Examples

```
mTSMSN(mu = 1, sigma2 = 1, nu = NULL, lambda = 1, a = -2, b = 2, dist = "SN", empir = TRUE)
```

rTSMSN

Generate the Truncated Scale Mixtures of Skew-Normal Distributions

Description

This function generate random samples from Skew-Normal, Skew-t, Skew-Slash and Skew-Contaminated Normal, using the the inverse method.

Usage

```
rTSMSN(n, mu = 0, sigma2 = 1, lambda = 0, nu = NULL, a = -Inf,
        b = Inf, dist = "SN")
```

Arguments

n	Number of observations.
mu	Location parameter.
sigma2	Scale parameter.
lambda	Skewness parameter.
nu	Shape parameter. Must be NULL in case of Skew-Normal distribution. Must be a bidimensional vector in case of skew-contaminated normal distribution (SCN) and contaminated normal distribution (CN).
a	Lower bound.
b	Upper bound.
dist	Distribution to be used: "SN" for Skew-Normal model, "ST" for Skew-t model, "SSL" for Skew-slash model and "SCN" for Skew-contaminated Normal model.

Details

For the SMN family, consider $\lambda = 0$. For the Skew-contaminated Normal and Contaminated Normal distribution, each component of the bidimensional vector "nu" must be on (0,1).

Value

Returns a vector with the sample generated according to the distribution and parameters defined.

References

Lachos, V. H.; Garay, A. M.; Cabral, C. R. "Moments of truncated scale mixtures of skew-normal distributions." *Brazilian Journal of Probability and Statistics* (In press).

Basso, Rodrigo M., et al. "Robust mixture modeling based on scale mixtures of skew-normal distributions." *Computational Statistics & Data Analysis* 54.12 (2010): 2926-2941.

Examples

```
rTSMSN(n = 100, mu = 0, sigma2 = 1, nu = NULL, lambda = 0, a = -Inf, b = Inf, dist = "SN")
```

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