Package ‘gld’

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Title Estimation and Use of the Generalised (Tukey) Lambda Distribution

Imports stats, graphics, e1071, lmom

Description The generalised lambda distribution, or Tukey lambda distribution, provides a wide variety of shapes with one functional form.
This package provides random numbers, quantiles, probabilities, densities and density quantiles for four different types of the distribution, the FKML (Freimer et al 1988), RS (Ramberg and Schmeiser 1974), GPD (van Staden and Loots 2009) and FM5 - see documentation for details.
It provides the density function, distribution function, and Quantile-Quantile plots.
It implements a variety of estimation methods for the distribution, including diagnostic plots.
Estimation methods include the starship (all 4 types), method of L-Moments for the GPD and FKML types, and a number of methods for only the FKML type.
These include maximum likelihood, maximum product of spacings, Titterington's method, Moments, Trimmed L-Moments and Distributional Least Absolutes.

License GPL (>= 2)

URL https://github.com/newystats/gld/

NeedsCompilation yes

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Contents

BetaLambdaLambda . . . 2
fit.fkml . . . 3
fit.fkml.moments . . . 6
fit.gpd . . . 8
GeneralisedLambdaDistribution . . . 11
gl.check.lambda . . . 14
gld-Deprecated . . . 16
gld.lmoments . . . 16
gld.moments . . . 18
plot.starship . . . 19
plotgl . . . 21
print.starship . . . 23
qdgl-deprecated . . . 24
qqgl . . . 25
starship . . . 27
starship.adaptivegrid . . . 29
starship.obj . . . 31

Index **33**

`BetaLambdaLambda` *Calculates Beta function for two identical parameters, allowing non-integer negative values*

Description

By defining the Beta Function in terms of the Gamma Function,

$$B(a, b) = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a + b)}$$

the function can be defined for non-integer negative values of a and b. The special case of this where $a = b$ is needed to calculate the standard errors of the L Moment estimates of the gpd type of the generalised lambda distribution, so this function carries out that calculation.

Usage

```
BetaLambdaLambda(lambda)
```

Arguments

`lambda`	A vector, each element of which is used for both arguments of the Beta function.

Details

`NaN` is returned for any negative integer elements of `lambda`.

Value

A vector the same length as `lambda`, containing Beta(lambda,lambda)

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References

https://github.com/newystats/gld/

See Also

beta gamma fit.gpd GeneralisedLambdaDistribution

Examples

```
BetaLambdaLambda(-0.3)
```

`fit.fkml` *Estimate parameters of the FKML parameterisation of the generalised lambda distribution*

Description

Estimates parameters of the FKML parameterisation of the Generalised λ Distribution. Five estimation methods are available; Numerical Maximum Likelihood, Maximum Product of Spacings, Titterington's Method, the Starship (also available in the starship function, which uses the same underlying code as this for the fkml parameterisation), Trimmed L-Moments, L-Moments, Distributional Least Absolutes, and Method of Moments.

Usage

```
fit.fkml(x, method = "ML", t1 = 0, t2 = 0,
  l3.grid = c(-0.9, -0.5, -0.1, 0, 0.1, 0.2, 0.4, 0.8, 1, 1.5),
  l4.grid = l3.grid, record.cpu.time = TRUE, optim.method = "Nelder-Mead",
  inverse.eps = .Machine$double.eps, optim.control=list(maxit=10000),
  optim.penalty=1e20, return.data=FALSE)
```

Arguments

x	Data to be fitted, as a vector
method	A character string, to select the estimation method. One of: `ML` for numerical Maximum Likelihood, `MPS` or `MSP` for Maximum Spacings Product, `TM` for Titterington's Method, `SM` for Starship Method, `TL` for method of Trimmed L-moments, `Lmom` for method of L-moments, `DLA` for the method of Distributional Least Absolutes, or `Mom` for method of Moments.

- `t1` — Number of observations to be trimmed from the left in the conceptual sample, t_1 (A non-negative integer, only used by TL-moment estimation, see details section)
- `t2` — Number of observations to be trimmed from the right in the conceptual sample, t_2 (A non-negative integer, only used by TL-moment estimation, see details section). These two arguments are restricted by $t_1 + t_2 < n$, where n is the sample size
- `l3.grid` — A vector of values to form the grid of values of λ_3 used to find a starting point for the optimisation.
- `l4.grid` — A vector of values to form the grid of values of λ_4 used to find a starting point for the optimisation.
- `record.cpu.time` — Boolean — should the CPU time used in fitting be recorded in the fitted model object?
- `optim.method` — Optimisation method, use any of the options available under `method` of `optim`.
- `inverse.eps` — Accuracy of calculation for the numerical determination of $F(x)$, defaults to `.Machine$double.eps`.
- `optim.control` — List of options for the optimisation step. See `optim` for details.
- `optim.penalty` — The penalty to be added to the objective function if parameter values are proposed outside the allowed region
- `return.data` — Logical: Should the function return the data (from the argument `data`)?

Details

Maximum Likelihood Estimation of the generalised lambda distribution (`gld`) proceeds by calculating the density of the data for candidate values of the parameters. Because the gld is defined by its quantile function, the method first numerically obtains F(x) by inverting Q(u), then obtains the density for that observation.

Maximum Product of Spacings estimation (sometimes referred to as Maximum Spacing Estimation, or Maximum Spacings Product) finds the parameter values that maximise the product of the spacings (the difference between successive depths, $F_\theta(x_{(i+1)}) - F_\theta(x_{(i)})$, where $F_\theta(x)$ is the distribution function for the candidate values of the parameters). See Dean (2013) and Cheng & Amin (1981) for details.

Titterington (1985) remarked that MPS effectively added an "extra observation"; there are N data points in the original sample, but N + 1 spacings in the expression maximised in MPS. Instead of using spacings between transformed data points, so method `TM` uses spacings between transformed, adjacently-averaged, data points. The spacings are given by $D_i = F_\theta(z_{(i)}) - F_\theta(z_{(i-1)})$, where $\alpha_1 = z_0 < z_1 < \cdots < z_n = \alpha_2$ and $z_i = (x_{(i)} + x_{(i+1)})/2$ for i = 1,2, ... n-1 (where α_1 and α_2 are the lower and upper bounds on the support of the distribution). This reduces the number of spacings to n and achieves concordance with the original sample size. See Titterington (1985) and Dean (2013) for details.

The starship is built on the fact that the $g\lambda d$ is a transformation of the uniform distribution. Thus the inverse of this transformation is the distribution function for the gld. The starship method applies different values of the parameters of the distribution to the distribution function, calculates the depths q corresponding to the data and chooses the parameters that make these calculated depths closest (as measured by the Anderson-Darling statistic) to a uniform distribution. See King & MacGillivray (1999) for details.

TL-Moment estimation chooses the values of the parameters that minimise the difference between the sample Trimmed L-Moments of the data and the Trimmed L-Moments of the fitted distribution. TL-Moments are based on inflating the conceptual sample size used in the definition of L-Moments. The `t1` and `t2` arguments to the function define the extent of trimming of the conceptual sample. Thus, the default values of `t1=0` and `t2=0` reduce the TL-Moment method to L-Moment estimation. `t1` and `t2` give the number of observations to be trimmed (from the left and right respectively) from the conceptual sample of size $n+t_1+t_2$. These two arguments should be non-negative integers, and $t_1 + t_2 < n$, where n is the sample size. See Elamir and Seheult (2003) for more on TL-Moments in general, Asquith, (2007) for TL-Moments of the RS parameterisation of the gld and Dean (2013) for more details on TL-Moment estimation of the gld.

The method of distributional least absolutes (DLA) minimises the sum of absolute deviations between the order statistics and their medians (based on the candidate parameters). See Dean (2013) for more information.

Moment estimation chooses the values of the parameters that minimise the (sum of the squared) difference between the first four sample moments of the data and the first four moments of the fitted distribution.

Value

`fit.fkml` returns an object of `class` `"starship"` (regardless of the estimation method used).

`print` prints the estimated values of the parameters, while `summary.starship` prints these by default, but can also provide details of the estimation process (from the components `grid.results`, `data` and `optim` detailed below).

The value of `fit.fkml` is a list containing the following components:

`lambda`	A vector of length 4, giving the estimated parameters, in order, λ_1 - location parameter λ_2 - scale parameter λ_3 - first shape parameter λ_4 - second shape parameter
`grid.results`	output from the grid search
`optim`	output from the optim search, `optim` for details
`cpu`	A vector showing the computing time used, returned if `record.cpu.time` is TRUE
`data`	The data, if `return.data` is TRUE

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References

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Cheng, R.C.H. & Amin, N.A.K. (1981), *Maximum Likelihood Estimation of Parameters in the Inverse Gaussian Distribution, with Unknown Origin*, Technometrics, **23(3)**, 257–263. https://www.jstor.org/stable/1267789

Dean, B. (2013) *Improved Estimation and Regression Techniques with the Generalised Lambda Distribution*, PhD Thesis, University of Newcastle https://nova.newcastle.edu.au/vital/access/manager/Repository/uon:13503

Elamir, E. A. H., and Seheult, A. H. (2003), *Trimmed L-Moments*, Computational Statistics & Data Analysis, **43**, 299–314.

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374.

Titterington, D. M. (1985), *Comment on 'Estimating Parameters in Continuous Univariate Distributions'*, Journal of the Royal Statistical Society, Series B, **47**, 115–116.

See Also

starship GeneralisedLambdaDistribution

Examples

```
example.data <- rgl(200,c(3,1,.4,-0.1),param="fkml")
example.fit <- fit.fkml(example.data,"MSP",return.data=TRUE)
print(example.fit)
summary(example.fit)
plot(example.fit,one.page=FALSE)
```

---

fit.fkml.moments *Method of moments estimation for the FKML type of the generalised lambda distribution*

Description

Estimates parameters of the generalised lambda distribution (FKML type) using the Method of Moments, on the basis of moments calculated from data, or moment values (mean, variance, skewness ratio and kurtosis ratio (note, not the *excess kurtosis*)).

Usage

```
fit.fkml.moments(data,na.rm=TRUE,
  optim.method="Nelder-Mead",
  optim.control= list(), starting.point = c(0,0))
fit.fkml.moments.val(moments=c(mean=0, variance=1, skewness=0,
  kurtosis=3), optim.method="Nelder-Mead", optim.control= list(),
  starting.point = c(0,0))
```

Arguments

`data`	A vector of data
`na.rm`	Logical - should NAs be removed from the data - if FALSE, any NAs in the data will cause an error
`moments`	A vector of length 4, consisting of the mean, variance and moment ratios for skewness and kurtosis (do not subtract 3 from the kurtosis ratio)
`optim.method`	Optimisation method for `optim` to use, defaults to Nelder-Mead
`optim.control`	argument `control`, passed to `optim`.
`starting.point`	a vector of length 2, giving the starting value for λ_3 and λ_4.

Details

Estimates parameters of the generalised lambda distribution (FKML type) using Method of Moments on the basis of moment values (mean, variance, skewness ratio and kurtosis ratio). Note this is the fourth central moment divided by the second central moment, without subtracting 3. `fit.fkml.moments` will estimates using the method of moments for a dataset, including calculating the sample moments. This function uses `optim` to find the parameters that minimise the sum of squared differences between the skewness and kurtosis sample ratios and their counterpart expressions for those ratios on the basis of the parameters λ_3 and λ_4. On the basis of these estimates (and the mean and variance), this function then estimates $\hat{\lambda}_2$ and then $\hat{\lambda}_1$.

Note that the first 4 moments don't uniquely identify members of the generalised λ distribution. Typically, for a set of moments that correspond to a unimodal gld, there is another set of parameters that give a distrbution with the same first 4 moments. This other distribution has a truncated appearance (that is, the distribution has finite support and the density is non-zero at the end points). See the examples below.

Value

A vector containing the parameters of the FKML type generalised lambda; λ_1 - location parameter λ_2 - scale parameter λ_3 - first shape parameter λ_4 - second shape parameter (See `gld` for more details)

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References

Au-Yeung, Susanna W. M. (2003) *Finding Probability Distributions From Moments*, Masters thesis, Imperial College of Science, Technology and Medicine (University of London), Department of Computing

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Lakhany, Asif and Mausser, Helmut (2000) *Estimating the parameters of the generalized lambda distribution*, Algo Research Quarterly, **3(3)**:47–58

van Staden, Paul (2013) *Modeling of generalized families of probability distributions inthe quantile statistical universe*, PhD thesis, University of Pretoria. https://repository.up.ac.za/handle/2263/40265

https://github.com/newystats/gld/

See Also

gld.moments

Examples

```
# Moment estimate
example.data = rgl(n=400,lambda1=c(0,1,0.4,0),
  param="fkml")
fit.fkml.moments(example.data)
# Approximation to the standard normal distribution
norm.approx <- fit.fkml.moments.val(c(0,1,0,3))
norm.approx
# Another distribution with the same moments
another <- fit.fkml.moments.val(c(0,1,0,3),start=c(2,2))
another
# Compared
plotgld(norm.approx$lambda,ylim=c(0,0.75),main="Approximation to the standard normal",
  sub="and another GLD with the same first 4 moments")
plotgld(another$lambda,add=TRUE,col=2)
```

`fit.gpd` *Estimate parameters of the GPD type generalised lambda distribution*

Description

Estimates parameters of the GPD type generalised λ Distribution. Estimation is via method of L moments or the starship method.

The Method of L-Moments estimates for the GPD type are the only estimates for any generalised lambda distribution type with closed form expressions, and the only with algebraic results for standard errors of the estimates.

For further details on the starship method, see starship.

Usage

```
fit.gpd(x, method = "LM", na.rm = TRUE, record.cpu.time = TRUE, return.data = FALSE,
    LambdaZeroEpsilon=1e-15)
fit.gpd.lmom(data, na.rm = TRUE,LambdaZeroEpsilon=1e-15)
fit.gpd.lmom.given(lmoms, n = NULL,LambdaZeroEpsilon=1e-15)
```

Arguments

- `x` — Data to be fitted, as a vector
- `method` — A character string, to select the estimation method. The available methods are 1. "LM" for Method of L-Moments, 2. "SM" or "starship" for the Starship method.
- `na.rm` — Logical: Should missing values be removed?
- `record.cpu.time` — Logical: should the CPU time used in fitting be recorded in the fitted model object?
- `return.data` — Logical: Should the function return the data (from the argument `x`)?
- `data` — Data to be fitted, as a vector
- `lmoms` — A numeric vector containing two L-moments and two L-moment ratios, in the order l_1, l_2, t_3, t_4.
- `n` — the sample size, defaults to NULL
- `LambdaZeroEpsilon` — tolerance for lambda estimate of zero

Details

The starship method calls the `starship` function - see its help for more details.

The method of L-Moments equates sample L-Moments with expressions for the L-Moments of the GPD type GLD. Closed form expressions exist to give these estimates.

For many values there are two possible estimates for the same L Moment values, one in each of two regions of the GPD GLD parameter space, denoted region A and region B in van Staden (2013). More details on these regions can be found on page 154 of van Staden (2013).

If the 4th L-Moment ratio, τ_4 is less than the minimum value that τ_4 can obtain for the GPD generalised lambda distribution;

$$\tau_4^{(min)} = \frac{12 - 5\sqrt{6}}{12 + 5\sqrt{6}} \approx -0.0102051,$$

there is no possible L-Moment estimate (from either region A or B), and this function returns NA for the estimates.

When estimating from data, or for given L-Moments with n given, standard errors of the estimates are calculated if possible (standard errors are only finite if $\lambda > -0.5$).

If λ is zero, the GPD gld is a special case the Quantile Based Skew Logistic Distribution. If the estimated λ is within `LambdaZeroEpsilon` of zero, standard errors for alpha, beta and delta are calculated for the Quantile Based Skew Logistic Distribution and NA is returned as the standard error of λ.

Value

These functions return an object of `class` `"GldGPDFit"`. It is a list, containing these components (optional components noted here);

- `estA` — The estimate in region A. This will be NULL if there is no estimate in region A

estB	The estimate in region B. This will be NULL if there is no estimate in region B
warn	(only if estA and estB are both NULL), the reason there are no estimates. If this is the case, the function also issues a warning.
cpu	A vector showing the computing time used, returned if record.cpu.time is TRUE (only for fit.gpd).
data	The data, if return.data is TRUE (only for fit.gpd).
param	The character "gpd", indicating the GPD type of the generalised lambda distribution.
starship	The value returned by starship, if the starship method is used.

Each of the estimate elements (if they are not NULL) are either a vector of length 4, or a 4 by 2 matrix if standard errors are calculated. The elements of the vector, or rows of the matrix are the estimated parameters, in order;

alpha	location parameter
beta	scale parameter
delta	skewness parameter
lambda	kurtosis parameter

The columns of the matrix are the parameter, and its standard error.

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References

Van Staden, Paul J., & M.T. Loots. (2009), *Method of L-moment Estimation for the Generalized Lambda Distribution*. In Proceedings of the Third Annual ASEARC Conference. Callaghan, NSW 2308 Australia: School of Mathematical and Physical Sciences, University of Newcastle.

See Also

GeneralisedLambdaDistribution

Examples

```
fit.gpd.lmom.given(c(1,.3,.6,.8))
example.data = rgl(n=300,c(5,2,0.8,-0.1),param="gpd")
fit.gpd(example.data)
fit.gpd(example.data,method="starship")
```

GeneralisedLambdaDistribution

The Generalised Lambda Distribution

Description

Density, density quantile, distribution function, quantile function and random generation for the generalised lambda distribution (also known as the asymmetric lambda, or Tukey lambda). Provides for four different parameterisations, the `fmkl` (recommended), the `rs`, the `gpd` and a five parameter version of the FMKL, the `fm5`.

Usage

```
dgl(x, lambda1 = 0, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL, inverse.eps = .Machine$double.eps,
  max.iterations = 500)
dqgl(p, lambda1, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL)
pgl(q, lambda1 = 0, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL, inverse.eps = .Machine$double.eps,
  max.iterations = 500)
qgl(p, lambda1, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL)
rgl(n, lambda1=0, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL)
```

Arguments

`x, q` vector of quantiles.

`p` vector of probabilities.

`n` number of observations.

`lambda1` This can be either a single numeric value or a vector.

If it is a vector, it must be of length 4 for parameterisations `fmkl`, `rs` and `gpd` and of length 5 for parameterisation `fm5`. If it is a vector, it gives all the parameters of the generalised lambda distribution (see below for details) and the other `lambda` arguments must be left as NULL.

If it is a a single value, it is λ_1, the location parameter of the distribution (α for the `gpd` parameterisation). The other parameters are given by the following arguments

Note that the numbering of the λ parameters for the fmkl parameterisation is different to that used by Freimer, Mudholkar, Kollia and Lin. Note also that in the `gpd` *parameterisation, the four parameters are labelled $\alpha, \beta, \delta, \lambda$.*

`lambda2` λ_2 - scale parameter (β for `gpd`)

`lambda3` λ_3 - first shape parameter (δ, a skewness parameter for `gpd`)

`lambda4` λ_4 - second shape parameter (λ, a tail-shape parameter for `gpd`)

`lambda5`	λ_5 - a skewing parameter, in the fm5 parameterisation
`param`	choose parameterisation (see below for details) `fmkl` uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). `rs` uses *Ramberg and Schmeiser (1974)* `gpd` uses GPD parameterisation, see *van Staden and Loots (2009)* `fm5` uses the 5 parameter version of the FMKL parameterisation (paper to appear)
`inverse.eps`	Accuracy of calculation for the numerical determination of $F(x)$, defaults to `.Machine$double.eps`. You may wish to make this a larger number to speed things up for large samples.
`max.iterations`	Maximum number of iterations in the numerical determination of $F(x)$, defaults to 500

Details

The generalised lambda distribution, also known as the asymmetric lambda, or Tukey lambda distribution, is a distribution with a wide range of shapes. The distribution is defined by its quantile function (Q(u)), the inverse of the distribution function. The `gld` package implements three parameterisations of the distribution. The default parameterisation (the FMKL) is that due to *Freimer Mudholkar, Kollia and Lin (1988)* (see references below), with a quantile function:

$$Q(u) = \lambda_1 + \frac{\frac{u^{\lambda_3}-1}{\lambda_3} - \frac{(1-u)^{\lambda_4}-1}{\lambda_4}}{\lambda_2}$$

for $\lambda_2 > 0$.

A second parameterisation, the RS, chosen by setting `param="rs"` is that due to *Ramberg and Schmeiser (1974)*, with the quantile function:

$$Q(u) = \lambda_1 + \frac{u^{\lambda_3} - (1-u)^{\lambda_4}}{\lambda_2}$$

This parameterisation has a complex series of rules determining which values of the parameters produce valid statistical distributions. See gl.check.lambda for details.

Another parameterisation, the GPD, chosen by setting `param="gpd"` is due to van Staden and Loots (2009), with a quantile function:

$$Q(u) = \alpha + \beta((1-\delta)\frac{(u^\lambda - 1)}{\lambda} - \delta\frac{((1-u)^\lambda - 1)}{\lambda})$$

for $\beta > 0$ and $-1 \leq \delta \leq 1$. (where the parameters appear in the `par` argument to the function in the order $\alpha, \beta, \delta, \lambda$). This parameterisation has simpler L-moments than other parameterisations and δ is a skewness parameter and λ is a tailweight parameter.

Another parameterisation, the FM5, chosen by setting `param="fm5"` adds an additional skewing parameter to the FMKL parameterisation. This uses the same approach as that used by Gilchrist (2000) for the RS parameterisation. The quantile function is

$$F^{-1}(u) = \lambda_1 + \frac{\frac{(1-\lambda_5)(u^{\lambda_3}-1)}{\lambda_3} - \frac{(1+\lambda_5)((1-u)^{\lambda_4}-1)}{\lambda_4}}{\lambda_2}$$

for $\lambda_2 > 0$ and $-1 \leq \lambda_5 \leq 1$.

The distribution is defined by its quantile function and its distribution and density functions do not exist in closed form. Accordingly, the results from pgl and dgl are the result of numerical solutions to the quantile function, using the Newton-Raphson method. Since the density quantile function, $f(F^{-1}(u))$, does exist, an additional function, dqgl, computes this.

The functions qdgl.fmkl, qdgl.rs, qdgl.fm5, qgl.fmkl, qgl.rs and qgl.fm5 from versions 1.5 and earlier of the gld package have been renamed (and hidden) to .qdgl.fmkl, .qdgl.rs, ..qdgl.fm5, .qgl.fmkl, .qgl.rs and .qgl.fm5 respectively. See the code for more details

Value

dgl gives the density (based on the quantile density and a numerical solution to $F^{-1}(u) = x$),

qdgl gives the quantile density,

pgl gives the distribution function (based on a numerical solution to $F^{-1}(u) = x$),

qgl gives the quantile function, and

rgl generates random deviates.

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References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

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Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

Van Staden, Paul J., & M.T. Loots. (2009), *Method of L-moment Estimation for the Generalized Lambda Distribution*. In Proceedings of the Third Annual ASEARC Conference. Callaghan, NSW 2308 Australia: School of Mathematical and Physical Sciences, University of Newcastle.

https://github.com/newystats/gld/

Examples

```
qgl(seq(0,1,0.02),0,1,0.123,-4.3)
pgl(seq(-2,2,0.2),0,1,-.1,-.2,param="fmkl")
```

`gl.check.lambda` *Function to check the validity of parameters of the generalized lambda distribution*

Description

Checks the validity of parameters of the generalized lambda. The tests are simple for the FMKL, FM5 and GPD types, and much more complex for the RS parameterisation.

Usage

```
gl.check.lambda(lambdas, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL, param = "fkml",
  lambda5 = NULL, vect = FALSE)
```

Arguments

`lambdas` This can be either a single numeric value or a vector.

If it is a vector, it must be of length 4 for parameterisations `fmkl` or `rs` and of length 5 for parameterisation `fm5`. If it is a vector, it gives all the parameters of the generalised lambda distribution (see below for details) and the other `lambda` arguments must be left as NULL.

If it is a a single value, it is λ_1, the location parameter of the distribution and the other parameters are given by the following arguments

Note that the numbering of the λ parameters for the fmkl parameterisation is different to that used by Freimer, Mudholkar, Kollia and Lin.

`lambda2` λ_2 - scale parameter (β for gpd)

`lambda3` λ_3 - first shape parameter (δ, skewness parameter for gpd)

`lambda4` λ_4 - second shape parameter (λ, kurtosis parameter for gpd)

`lambda5` λ_5 - a skewing parameter, in the fm5 parameterisation

`param` choose parameterisation: `fmkl` uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). `rs` uses *Ramberg and Schmeiser (1974)* `fm5` uses the 5 parameter version of the FMKL parameterisation (paper to appear)

`vect` A logical, set this to TRUE if the parameters are given in the vector form (it turns off checking of the format of `lambdas` and the other lambda arguments

Details

See `GeneralisedLambdaDistribution` for details on the generalised lambda distribution. This function determines the validity of parameters of the distribution.

The FMKL parameterisation gives a valid statistical distribution for any real values of λ_1, λ_3,λ_4 and any positive real values of λ_2.

The FM5 parameterisation gives statistical distribution for any real values of λ_1, λ_3, λ_4, any positive real values of λ_2 and values of λ_5 that satisfy $-1 \leq \lambda_5 \leq 1$.

For the RS parameterisation, the combinations of parameters value that give valid distributions are the following (the region numbers in the table correspond to the labelling of the regions in *Ramberg and Schmeiser (1974)* and *Karian, Dudewicz and McDonald (1996)*):

region	λ_1	λ_2	λ_3	λ_4	note
1	all	< 0	< -1	> 1	
2	all	< 0	> 1	< -1	
3	all	> 0	≥ 0	≥ 0	one of λ_3 and λ_4 must be non-zero
4	all	< 0	≤ 0	≤ 0	one of λ_3 and λ_4 must be non-zero
5	all	< 0	> -1 and < 0	> 1	equation 1 below must also be satisfied
6	all	< 0	> 1	> -1 and < 0	equation 2 below must also be satisfied

Equation 1

$$\frac{(1-\lambda_3)^{1-\lambda_3}(\lambda_4-1)^{\lambda_4-1}}{(\lambda_4-\lambda_3)^{\lambda_4-\lambda_3}} < -\frac{\lambda_3}{\lambda_4}$$

Equation 2

$$\frac{(1-\lambda_4)^{1-\lambda_4}(\lambda_3-1)^{\lambda_3-1}}{(\lambda_3-\lambda_4)^{\lambda_3-\lambda_4}} < -\frac{\lambda_4}{\lambda_3}$$

The GPD type gives a valid distribution provided β is positive and $0 \leq \delta \leq 1$.

Value

This logical function takes on a value of TRUE if the parameter values given produce a valid statistical distribution and FALSE if they don't

Note

The complex nature of the rules in this function for the RS parameterisation are the reason for the invention of the FMKL parameterisation and its status as the default parameterisation in the other generalized lambda functions.

Author(s)

Robert King, <robert.king.newcastle@gmail.com>, https://github.com/newystats/

References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Karian, Z.E., Dudewicz, E.J., and McDonald, P. (1996), *The extended generalized lambda distribution system for fitting distributions to data: history, completion of theory, tables, applications, the "Final Word" on Moment fits*, Communications in Statistics - Simulation and Computation **25**, 611–642.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

https://github.com/newystats/gld/

See Also

The generalized lambda functions `GeneralisedLambdaDistribution`

Examples

```
gl.check.lambda(c(0,1,.23,4.5),vect=TRUE) ## TRUE
gl.check.lambda(c(0,-1,.23,4.5),vect=TRUE) ## FALSE
gl.check.lambda(c(0,1,0.5,-0.5),param="rs",vect=TRUE) ## FALSE
gl.check.lambda(c(0,2,1,3.4,1.2),param="fm5",vect=TRUE) ## FALSE
```

`gld-Deprecated` *Deprecated functions*

Description

`qdgl`: This calculates the density quantile function of the GLD, so it has been renamed `dqgl`.

`gld.lmoments` *Calculate L-Moments of the GPD type generalised lambda distribution for given parameter values*

Description

Calculates the first four L-Moments of the GPD type generalised λ distribution for given parameter values.

Usage

```
gld.lmoments(pars,order=1:4,ratios=TRUE,type="GPD",param=NULL)
```

Arguments

`pars` A vector of length 4, giving the parameters of the GPD type generalised lambda distribution, consisting of;

- α, location parameter
- $\beta > 0$, scale parameter
- $0 \leq \delta \leq 1$, skewness parameter
- λ, kurtosis parameter

`order` Integers to select the orders of L-moments to calculate. Currently this function only calculates for orders 1 to 4.

type	choose the type of generalised lambda distribution. Currently gld.lmoments only supports GPD which uses *van Staden and Loots (2009)* (default).
ratios	Logical. TRUE gives L-moment ratios for skewness and kurtosis (τ_3 and τ_4) (and all higher orders), FALSE gives the requested L-moments instead.
param	alias for the type argument. The type argument is preferred.

Details

The GPD type generalised λ distribution was introduced by van Staden and Loots (2009). It has explicit parameters for skewness and kurtosis, and closed form estimates for L-moment estimates of the parameters.

In the limit, as the kurtosis parameter, λ, goes to zero, the distribution approaches the skew logistic distribution of van Staden and King (2013). See the sld package for this distribution.

Value

A vector containing the selected L-moments of the GPD type generalised lambda. If ratio is true, the vector contains L-Moment ratios for orders 3 and over, otherwise all values are L-Moments.

Author(s)

Robert King, <robert.king.newcastle@gmail.com>, https://github.com/newystats/

Paul van Staden

References

van Staden, P.J. and King, Robert A.R. (2015) *The quantile-based skew logistic distribution*, Statistics and Probability Letters **96** 109–116. doi:10.1016/j.spl.2014.09.001

van Staden, Paul J. 2013 *Modeling of generalized families of probability distribution in the quantile statistical universe*. PhD thesis, University of Pretoria. https://repository.up.ac.za/handle/2263/40265

Van Staden, Paul J., & M.T. Loots. (2009), *Method of L-moment Estimation for the Generalized Lambda Distribution*. In Proceedings of the Third Annual ASEARC Conference. Callaghan, NSW 2308 Australia: School of Mathematical and Physical Sciences, University of Newcastle.

Quantile based Skew logistic distribution

Generalised Lambda Distribution

https://github.com/newystats/gld/

See Also

sld package

Examples

```
gld.lmoments(c(0,1,0.5,0.23))
gld.lmoments(c(0,1,0,0.23))
gld.lmoments(c(0,1,0.5,0.7))
```

`gld.moments` *Calculate moments of the FKML type of the generalised lambda distribution for given parameter values*

Description

Calculates the mean, variance, skewness ratio and kurtosis ratio of the generalised λ distribution for given parameter values.

Usage

```
gld.moments(par,type="fkml",ratios=TRUE)
```

Arguments

`par` A vector of length 4, giving the parameters of the generalised lambda distribution, consisting of;
- λ_1 location parameter
- λ_2 - scale parameter
- λ_3 - first shape parameter
- λ_4 - second shape parameter

`type` choose the type of generalised lambda distribution. Currently `gld.moments` only supports `fkml` which uses *Freimer, Kollia, Mudholkar, and Lin (1988)* (default).

`ratios` Logical. TRUE to give moment ratios for skewness and kurtosis, FALSE to give the third and fourth central moments instead.

Details

The FKML type of the generalised λ distribution was introduced by Freimer et al (1988) who gave expressions for the moments. In the limit, as the shape parameters (λ_3 and λ_4) go to zero, the distribution is defined using limit results. The moments in these limiting cases were given by van Staden (2013). This function calculates the first 4 moments.

See pages 96–97 of van Staden (2013) for the full expressions for these moments.

Value

A vector containing the first four moments of the FKML type generalized lambda. If `ratio` is true, the vector contains the mean, variance, skewness ratio and kurtosis ratio. If `ratio` is false, the vector contains the mean, variance, third central moment and fourth central moment.

Author(s)

Robert King, <robert.king.newcastle@gmail.com>, https://github.com/newystats/

Sigbert Klinke

Paul van Staden

References

Au-Yeung, Susanna W. M. (2003) *Finding Probability Distributions From Moments*, Masters thesis, Imperial College of Science, Technology and Medicine (University of London), Department of Computing

Freimer, M., Kollia, G., Mudholkar, G. S., & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Lakhany, Asif and Mausser, Helmut (2000) *Estimating the parameters of the generalized lambda distribution*, Algo Research Quarterly, **3(3)**:47–58

van Staden, Paul J. (2013) *Modeling of generalized families of probability distributions inthe quantile statistical universe*, PhD thesis, University of Pretoria. https://repository.up.ac.za/handle/2263/40265

https://github.com/newystats/gld/

See Also

fit.fkml.moments.val

Examples

```
gld.moments(c(0,1.463551,0.1349124,0.1349124))
gld.moments(c(0,1.813799,0,0))
gld.moments(c(0,1,0,3))
```

---

plot.starship *Plots to compare a fitted generalised lambda distribution to data*

Description

Plots to compare a fitted Generalised Lambda Distribution to data. This works with fitted gld objects from starship or fit.fkml.

Usage

```
## S3 method for class 'starship'
plot(x, data, ask = NULL, one.page = FALSE,
    breaks = "Sturges", plot.title = "default",granularity=10000,...)
```

Arguments

x	An object of class starship. These are produced by the fitting functions fit.fkml and starship.
data	Data to which the gld was fitted. Leave this as NULL if the return.data argument was TRUE in the call that created (starship or fit.fkml)

`ask` — Ask for user input before next plot. The default of NULL changes to TRUE if one.page is FALSE and `plot` is called interactively, otherwise it changes to FALSE this is then passed to `par(ask)`. Does not permanently change this setting. The argument is ignored if `one.page` is TRUE

`one.page` — If TRUE, put the two plots on one page using `par(mfrow=c(2,1))`. Does not permanently change this setting.

`breaks` — Control the number of histogram bins — passed to `hist`.

`plot.title` — Main title for histogram and QQ — passed to `hist(main=)` and `qqgl(main=)`. If you set this to `"default"`, it will include the fitting method and gld type, for example "Starship fit of FMKL type GLD".

`granularity` — The number of points to calculate the quantile function for the QQ plot. Values less than 30 or more than 10000000 are changed to the default

`...` — arguments passed to `plot` AND `hist`

Details

This function produces a Q-Q plot of the data against the fitted generalised lambda distribution and a histogram of the data overlaid with the fitted probability density function.

Author(s)

Robert King, `<robert.king.newcastle@gmail.com>`, https://github.com/newystats/

References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374

https://github.com/newystats/gld/

See Also

`starship`,

Examples

```
data <- rgl(100,0,1,.2,.2)
starship.result <- starship(data,optim.method="Nelder-Mead",initgrid=list(lcvect=(0:4)/10,
ldvect=(0:4)/10),return.data=TRUE)
plot.starship(starship.result)
```

---

plotgl — *Plots of density and distribution function for the generalised lambda distribution*

Description

Produces plots of density and distribution function for the generalised lambda distribution. Although you could use `plot(function(x)dgl(x))` to do this, the fact that the density and quantiles of the generalised lambda are defined in terms of the depth, u, means that a seperate function that uses the depths to produce the values to plot is more efficient

Usage

```
plotgld(lambda1 = 0, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fmkl", lambda5 = NULL, add = NULL, truncate = 0,
  bnw = FALSE, col.or.type = 1, granularity = 10000, xlab = "x",
  ylab = NULL, quant.probs = seq(0,1,.25), new.plot = NULL,  ...)
plotglc(lambda1 = 0, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fmkl", lambda5 = NULL, granularity = 10000, xlab = "x",
  ylab = "cumulative probability", add = FALSE, ...)
```

Arguments

`lambda1` This can be either a single numeric value or a vector.

If it is a vector, it must be of length 4 for parameterisations `fmkl` or `rs` and of length 5 for parameterisation `fm5`. If it is a vector, it gives all the parameters of the generalised lambda distribution (see below for details) and the other `lambda` arguments must be left as NULL.

If it is a a single value, it is λ_1, the location parameter of the distribution and the other parameters are given by the following arguments

Note that the numbering of the λ parameters for the fmkl parameterisation is different to that used by Freimer, Mudholkar, Kollia and Lin.

`lambda2` λ_2 - scale parameter

`lambda3` λ_3 - first shape parameter

`lambda4` λ_4 - second shape parameter

`lambda5` λ_5 - a skewing parameter, in the fm5 parameterisation

`param` choose parameterisation: `fmkl` uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). `rs` uses *Ramberg and Schmeiser (1974)* `fm5` uses the 5 parameter version of the FMKL parameterisation (paper to appear)

`add` a logical value describing whether this should add to an existing plot (using `lines`) or produce a new plot (using `plot`). Defaults to FALSE (new plot) if both `add` and `new.plot` are NULL.

`truncate` for `plotgld`, a minimum density value at which the plot should be truncated.

bnw	a logical value, true for a black and white plot, with different densities identified using line type (lty), false for a colour plot, with different densities identified using line colour (col)
col.or.type	Colour or type of line to use
granularity	Number of points to calculate quantiles and density at — see *details*
xlab	X axis label
ylab	Y axis label
quant.probs	Quantiles of distribution to return (see *value* below). Set to NULL to suppress this return entirely.
new.plot	a logical value describing whether this should produce a new plot (using plot), or add to an existing plot (using lines). Ignored if add is set.
...	arguments that get passed to plot if this is a new plot

Details

The generalised lambda distribution is defined in terms of its quantile function. The density of the distribution is available explicitly as a function of depths, u, but not explicitly available as a function of x. This function calculates quantiles and depths as a function of depths to produce a density plot plotgld or cumulative probability plot plotglc.

The plot can be truncated, either by restricting the values using xlim — see par for details, or by the truncate argument, which specifies a minimum density. This is recommended for graphs of densities where the tail is very long.

Value

A number of quantiles from the distribution, the default being the minimum, maximum and quartiles.

Author(s)

Robert King, <robert.king.newcastle@gmail.com>, https://github.com/newystats/

References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

Karian, Z.E. & Dudewicz, E.J. (2000), *Fitting Statistical Distributions to Data: The generalised Lambda Distribution and the Generalised Bootstrap Methods*, CRC Press.

https://github.com/newystats/gld/

See Also

GeneralisedLambdaDistribution

Examples

```
plotgld(0,1.4640474,.1349,.1349,main="Approximation to Standard Normal",
sub="But you can see this isn't on infinite support")

plotgld(1.42857143,1,.7,.3,main="The whale")
plotglc(1.42857143,1,.7,.3)
plotgld(0,-1,5,-0.3,param="rs")
plotgld(0,-1,5,-0.3,param="rs",xlim=c(1,2))
# A bizarre shape from the RS paramterisation
plotgld(0,1,5,-0.3,param="fmkl")
plotgld(10/3,1,.3,-1,truncate=1e-3)

plotgld(0,1,.0742,.0742,col.or.type=2,param="rs",
main="All distributions have the same moments",
sub="The full Range of all distributions is shown")
plotgld(0,1,6.026,6.026,col.or.type=3,new.plot=FALSE,param="rs")
plotgld(0,1,35.498,2.297,col.or.type=4,new.plot=FALSE,param="rs")
legend(0.25,3.5,lty=1,col=c(2,3,4),legend=c("(0,1,.0742,.0742)",
"(0,1,6.026,6.026)","(0,1,35.498,2.297)"),cex=0.9)
# An illustration of problems with moments as a method of characterising shape
```

---

print.starship *Print (or summarise) the results of a starship estimation*

Description

Print (or summarise) the results of a starship estimation of the parameters of the Generalised Lambda Distribution

Usage

```
## S3 method for class 'starship'
summary(object, ...)

## S3 method for class 'starship'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

x	An object of class starship.
object	An object of class starship.
digits	minimal number of *significant* digits, see print.default.
...	arguments passed to print

Details

summary Gives the details of the starship.adaptivegrid and optim steps.

Author(s)

Robert King, <robert.king.newcastle@gmail.com>, https://github.com/newystats/

Darren Wraith

References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374

Owen, D. B. (1988), *The starship*, Communications in Statistics - Computation and Simulation **17**, 315–323.

https://github.com/newystats/gld/

See Also

starship, starship.adaptivegrid, starship.obj

Examples

```
data <- rgl(100,0,1,.2,.2)
starship.result <- starship(data,optim.method="Nelder-Mead",initgrid=list(lcvect=(0:4)/10,
ldvect=(0:4)/10))
print(starship.result)
summary(starship.result,estimation.details=TRUE)
```

---

qdgl-deprecated — *Deprecated function for density quantile function of gld. See qdgl instead*

Description

See qdgl help instead.

Usage

```
qdgl(p, lambda1, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL)
```

Arguments

p	See qdgl help instead.
lambda1	See qdgl help instead.
lambda2	See qdgl help instead.
lambda3	See qdgl help instead.
lambda4	See qdgl help instead.
param	See qdgl help instead.
lambda5	See qdgl help instead.

Value

See qdgl help instead.

---

qqgl — *Quantile-Quantile plot against the generalised lambda distribution*

Description

qqgl produces a Quantile-Quantile plot of data against the generalised lambda distribution, or a Q-Q plot to compare two sets of parameter values for the generalised lambda distribution. It does for the generalised lambda distribution what qqnorm does for the normal.

Usage

```
qqgl(y = NULL, lambda1 = 0, lambda2 = NULL, lambda3 = NULL, lambda4 = NULL,
  param = "fkml", lambda5 = NULL, abline = TRUE, lambda.pars1 = NULL, lambda.pars2 = NULL,
   param2 = "fkml", points.for.2.param.sets = 4000, ...)
```

Arguments

y — The data sample

lambda1 — This can be either a single numeric value or a vector. If it is a vector, it must be of length 4 for parameterisations fmkl or rs and of length 5 for parameterisation fm5. If it is a vector, it gives all the parameters of the generalised lambda distribution (see below for details) and the other lambda arguments must be left as NULL.

Alternatively, leave lambda1 as the default value of 0 and use the lambda.pars1 argument instead.

If it is a a single value, it is λ_1, the location parameter of the distribution and the other parameters are given by the following arguments

Note that the numbering of the λ parameters for the fmkl parameterisation is different to that used by Freimer, Mudholkar, Kollia and Lin.

lambda2 — λ_2 - scale parameter

lambda3 — λ_3 - first shape parameter

`lambda4`	λ_4 - second shape parameter
`lambda5`	λ_5 - a skewing parameter, in the fm5 parameterisation
`param`	choose parameterisation: `fmkl` uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). `rs` uses *Ramberg and Schmeiser (1974)* `fm5` uses the 5 parameter version of the FMKL parameterisation (paper to appear)
`abline`	A logical value, TRUE adds a line through the origian with a slope of 1 to the plot
`lambda.pars1`	Parameters of the generalised lambda distribution (see `lambda1` to `lambda4` for details.
`lambda.pars2`	Second set of parameters of the generalised lambda distribution (see `lambda1` to `lambda4` for details. Use `lambda.pars1` and `lambda.pars2` to produce a QQ plot comparing two generalised lambda distributions
`param2`	parameterisation to use for the second set of parameter values
`points.for.2.param.sets`	Number of quantiles to use in a Q-Q plot comparing two sets of parameter values
`...`	graphical parameters, passed to `qqplot`

Details

See `gld` for more details on the Generalised Lambda Distribution. A Q-Q plot provides a way to visually assess the correspondence between a dataset and a particular distribution, or between two distributions.

Value

A list of the same form as that returned by `qqline`

`x`	The x coordinates of the points that were/would be plotted, corresponding to a generalised lambda distibution with parameters λ_1, λ_2, λ_3, λ_4.
`y`	The original `y` vector, i.e., the corresponding `y` coordinates, or a corresponding set of quantiles from a generalised lambda distribution with the second set of parameters

Author(s)

Robert King, `<robert.king.newcastle@gmail.com>`, `https://github.com/newystats/`

References

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374

`https://github.com/newystats/gld/`

See Also

`gld`,`starship`

Examples

```
qqgl(rgl(100,0,1,0,-.1),0,1,0,-.1)
qqgl(lambda1=c(0,1,0.01,0.01),lambda.pars2=c(0,.01,0.01,0.01),param2="rs",pch=".")
```

---

starship — *Carry out the "starship" estimation method for the generalised lambda distribution*

Description

Estimates parameters of the generalised lambda distribution on the basis of data, using the starship method. The starship method is built on the fact that the generalised lambda distribution (gld) is a transformation of the uniform distribution. This method finds the parameters that transform the data closest to the uniform distribution. This function uses a grid-based search to find a suitable starting point (using starship.adaptivegrid) then uses optim to find the parameters that do this.

Usage

```
starship(data, optim.method = "Nelder-Mead", initgrid = NULL,
inverse.eps = .Machine$double.eps, param="FMKL", optim.control=NULL, return.data=FALSE)
```

Arguments

`data` Data to be fitted, as a vector

`optim.method` Optimisation method for optim to use, defaults to Nelder-Mead

`initgrid` Grid of values of λ_3 and λ_4 to try, in starship.adaptivegrid. This should be a list with elements, `lcvect`, a vector of values for λ_3, `ldvect`, a vector of values for λ_4 and `levect`, a vector of values for λ_5 (`levect` is only required if `param` is `fm5`).

If it is left as NULL, the default grid depends on the parameterisation. For `fmkl`, both lcvect and ldvect default to:

-1.5 -1 -0.5 -0.1 0 0.1 0.2 0.4 0.8 1 1.5

(`levect` is NULL).

For `rs`, both lcvect and ldvect default to:

0.1 0.2 0.4 0.8 1 1.5

(`levect` is NULL). Note that this restricts the estimates to only part of the region of the λ_3, λ_4 plane.

For `gpd`, the defaults are: δ:

0.3 0.5 0.7

and λ:

-1.5 -.5 0 .2 .4 0.8 1.5 5

For `fm5`, both lcvect and ldvect default to:

-1.5 -1 -.5 -0.1 0 0.1 0.2 0.4 0.8 1 1.5

and `levect` defaults to:

-0.5 0.25 0 0.25 0.5

`inverse.eps` Accuracy of calculation for the numerical determination of $F(x)$, defaults to `.Machine$double.eps`

`param` choose parameterisation: `fmkl` uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). `rs` uses *Ramberg and Schmeiser (1974)* `fm5` uses the 5 parameter version of the FMKL parameterisation (paper to appear)

`optim.control` List of options for the optimisation step. See `optim` for details. If left as NULL, the parscale control is set to scale λ_1 and λ_2 by the absolute value of their starting points.

`return.data` Logical: Should the function return the data (from the argument `data`)?

Details

The starship method is described in King & MacGillivray, 1999 (see references). It is built on the fact that the generalised lambda distribution (`gld`) is a transformation of the uniform distribution. Thus the inverse of this transformation is the distribution function for the gld. The starship method applies different values of the parameters of the distribution to the distribution function, calculates the depths q corresponding to the data and chooses the parameters that make the depths closest to a uniform distribution.

The closeness to the uniform is assessed by calculating the Anderson-Darling goodness-of-fit test on the transformed data against the uniform, for a sample of size `length(data)`.

This is implemented in 2 stages in this function. First a grid search is carried out, over a small number of possible parameter values (see `starship.adaptivegrid` for details). Then the minimum from this search is given as a starting point for an optimisation of the Anderson-Darling value using optim, with method given by `optim.method`

See `GeneralisedLambdaDistribution` for details on parameterisations.

Value

`starship` returns an object of `class` `"starship"`.

`print` prints the estimated values of the parameters, while `summary.starship` prints these by default, but can also provide details of the estimation process (from the components `grid.results` and `optim` detailed below).

An object of class `"starship"` is a list containing at least the following components:

`lambda`	A vector of length 4 (or 5, for the *fm5* parameterisation), giving the estimated parameters, in order, λ_1 - location parameter λ_2 - scale parameter λ_3 - first shape parameter λ_4 - second shape parameter (See `gld` for details of the parameters in the *fm5* parameterisation) In the *gpd* parameterisation, the parameters are labelled: α - location parameter β - scale parameter δ - skewness parameter λ - tailweight parameter
`grid.results`	output from the grid search - see `starship.adaptivegrid` for details
`optim`	output from the optim search - `optim` for details

Author(s)

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Darren Wraith

References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374

Owen, D. B. (1988), *The starship*, Communications in Statistics - Computation and Simulation **17**, 315–323.

https://github.com/newystats/gld/

See Also

`starship.adaptivegrid`, `starship.obj`

Examples

```
exampledata <- rgl(300,c(0,1,0.2,0))
starship(exampledata)
```

---

starship.adaptivegrid *Carry out the "starship" estimation method for the generalised lambda distribution using a grid-based search*

Description

Calculates estimates for the generalised lambda distribution on the basis of data, using the starship method. The starship method is built on the fact that the generalised lambda distribution (`gld`) is a transformation of the uniform distribution. This method finds the parameters that transform the data closest to the uniform distribution. This function uses a grid-based search.

Usage

```
starship.adaptivegrid(data, initgrid,inverse.eps = 1e-08, param="FMKL")
```

Arguments

`data`	Data to be fitted, as a vector
`initgrid`	A list with elements, `lcvect`, a vector of values for λ_3, `ldvect`, a vector of values for λ_4 and `levect`, a vector of values for λ_5 (`levect` is only required if `param` is `fm5`). The parameter values given in `initgrid` are not checked with `gl.check.lambda`.
`inverse.eps`	Accuracy of calculation for the numerical determination of $F(x)$, defaults to 10^{-8}
`param`	choose parameterisation: `fmkl` uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). `rs` uses *Ramberg and Schmeiser (1974)* `fm5` uses the 5 parameter version of the FMKL parameterisation (paper to appear)

Details

The starship method is described in King and MacGillivray, 1999 (see references). It is built on the fact that the generalised lambda distribution (`gld`) is a transformation of the uniform distribution. Thus the inverse of this transformation is the distribution function for the gld. The starship method applies different values of the parameters of the distribution to the distribution function, calculates the depths *q* corresponding to the data and chooses the parameters that make the depths closest to a uniform distribution.

The closeness to the uniform is assessed by calculating the Anderson-Darling goodness-of-fit test on the transformed data against the uniform, for a sample of size `length(data)`.

This function carries out a grid-based search. This was the original method of King and MacGillivray, 1999, but you are advised to instead use `starship` which uses a grid-based search together with an optimisation based search.

See `GeneralisedLambdaDistribution` for details on parameterisations.

Value

`response`	The minimum "response value" — the result of the internal goodness-of-fit measure. This is the return value of starship.obj. See King and MacGillivray, 1999 for more details
`lambda`	A vector of length 4 giving the values of λ_1 to λ_4 that produce this minimum response, i.e. the estimates

Author(s)

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References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374

Owen, D. B. (1988), *The starship*, Communications in Statistics - Computation and Simulation **17**, 315–323.

https://github.com/newystats/gld/

See Also

starship, starship.obj

Examples

```
data <- rgl(100,0,1,.2,.2)
starship.adaptivegrid(data,list(lcvect=(0:4)/10,ldvect=(0:4)/10))
```

---

starship.obj — *Objective function that is minimised in starship estimation method*

Description

The starship is a method for fitting the generalised lambda distribution. See starship for more details.

This function is the objective funciton minimised in the methods. It is a goodness of fit measure carried out on the depths of the data.

Usage

```
starship.obj(par, data, inverse.eps, param = "fmkl")
```

Arguments

par	parameters of the generalised lambda distribution, a vector of length 4, giving λ_1 to λ_4. See GeneralisedLambdaDistribution for details on the definitions of these parameters
data	Data — a vector
inverse.eps	Accuracy of calculation for the numerical determination of $F(x)$, defaults to 10^{-8}
param	choose parameterisation: fmkl uses *Freimer, Mudholkar, Kollia and Lin (1988)* (default). rs uses *Ramberg and Schmeiser (1974)*

Details

The starship method is described in King and MacGillivray, 1999 (see references). It is built on the fact that the generalised lambda distribution (`gld`) is a transformation of the uniform distribution. Thus the inverse of this transformation is the distribution function for the gld. The starship method applies different values of the parameters of the distribution to the distribution function, calculates the depths q corresponding to the data and chooses the parameters that make the depths closest to a uniform distribution.

The closeness to the uniform is assessed by calculating the Anderson-Darling goodness-of-fit test on the transformed data against the uniform, for a sample of size `length(data)`.

This function returns that objective function. It is provided as a seperate function to allow users to carry out minimisations using `optim` or other methods. The recommended method is to use the `starship` function.

Value

The Anderson-Darling goodness of fit measure, computed on the transformed data, compared to a uniform distribution. *Note that this is NOT the goodness-of-fit measure of the generalised lambda distribution with the given parameter values to the data.*

Author(s)

Robert King, <robert.king.newcastle@gmail.com>, https://github.com/newystats/ Darren Wraith

References

Freimer, M., Mudholkar, G. S., Kollia, G. & Lin, C. T. (1988), *A study of the generalized tukey lambda family*, Communications in Statistics - Theory and Methods **17**, 3547–3567.

Ramberg, J. S. & Schmeiser, B. W. (1974), *An approximate method for generating asymmetric random variables*, Communications of the ACM **17**, 78–82.

King, R.A.R. & MacGillivray, H. L. (1999), *A starship method for fitting the generalised λ distributions*, Australian and New Zealand Journal of Statistics **41**, 353–374

Owen, D. B. (1988), *The starship*, Communications in Statistics - Computation and Simulation **17**, 315–323.

https://github.com/newystats/gld/

See Also

`starship`, `starship.adaptivegrid`

Examples

```
data <- rgl(100,0,1,.2,.2)
starship.obj(c(0,1,.2,.2),data,inverse.eps=1e-10,"fmkl")
```

Index

∗ **aplot**
plotgl, 21
qqgl, 25
∗ **distribution**
fit.fkml, 3
fit.fkml.moments, 6
fit.gpd, 8
GeneralisedLambdaDistribution, 11
gl.check.lambda, 14
gld.lmoments, 16
gld.moments, 18
plot.starship, 19
plotgl, 21
print.starship, 23
qqgl, 25
starship, 27
starship.adaptivegrid, 29
starship.obj, 31
∗ **hplot**
plotgl, 21
qqgl, 25
∗ **math**
BetaLambdaLambda, 2

beta, *3*
BetaLambdaLambda, 2

class, *5*, *9*, *28*

dgl *(*GeneralisedLambdaDistribution*)*, 11
dqgl, *16*
dqgl *(*GeneralisedLambdaDistribution*)*, 11

fit.fkml, 3, *19*
fit.fkml.moments, 6
fit.fkml.moments.val, *19*
fit.gpd, *3*, 8

gamma, *3*
GeneralisedLambdaDistribution, *3*, *6*, *10*, 11, *14*, *16*, *22*, *28*, *30, 31*
GeneralizedLambdaDistribution *(*GeneralisedLambdaDistribution*)*, 11
gl.check.lambda, *12*, 14, *30*
gld, *4*, *7*, *26–30*, *32*
gld *(*GeneralisedLambdaDistribution*)*, 11
gld-Deprecated, 16
gld.lmoments, 16
gld.moments, *8*, 18

hist, *20*

optim, *4, 5*, *7*, *27–29*, *32*

par, *20*
pgl *(*GeneralisedLambdaDistribution*)*, 11
plot, *20*
plot.starship, 19
plotgl, 21
plotglc *(*plotgl*)*, 21
plotgld *(*plotgl*)*, 21
print, *23*
print.default, *23*
print.starship, 23

qdgl *(*qdgl-deprecated*)*, 24
qdgl-deprecated, 24
qgl *(*GeneralisedLambdaDistribution*)*, 11
qqgl, *20*, 25
qqline, *26*
qqnorm, *25*
qqplot, *26*

rgl *(*GeneralisedLambdaDistribution*)*, 11

starship, *3*, *6*, *8–10*, *19, 20*, *23, 24*, *26*, 27, *30–32*
starship.adaptivegrid, *23, 24*, *27–29*, 29, *32*
starship.obj, *24*, *29*, *31*, 31
summary.starship, *5*, *28*

summary.starship *(*print.starship*)*, 23

warning, *10*