Package: nbconv (via r-universe)

August 27, 2024

Title Evaluate Arbitrary Negative Binomial Convolutions

Version 1.0.0

URL https://github.com/gbedwell/nbconv

BugReports https://github.com/gbedwell/nbconv/issues

Imports parallel, matrixStats, stats

Description Three distinct methods are implemented for evaluating the
sums of arbitrary negative binomial distributions. These
methods are: Furman's exact probability mass function (Furman
(2007) <doi:10.1016/j.spl.2006.06.007>), saddlepoint
approximation, and a method of moments approximation. Functions
are provided to calculate the density function, the
distribution function and the quantile function of the
convolutions in question given said evaluation methods.
Functions for generating random deviates from negative binomial
convolutions and for directly calculating the mean, variance,
skewness, and excess kurtosis of said convolutions are also
provided.

Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.2.0

License GPL (>= 3)

Repository https://gbedwell.r-universe.dev

RemoteUrl https://github.com/gbedwell/nbconv

RemoteRef HEAD

RemoteSha 5787b88fb5741a72ca33811783a17fa651c38b59

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dnbconv   *Calculates the PMF for the convolution of arbitrary negative binomial*
                               random variables.

Description

Calculates the PMF for the convolution of arbitrary negative binomial random variables.

Usage

```
dnbconv(
  counts,
  mus,
  ps,
  phis,
  method = c("exact", "moments", "saddlepoint"),
  n.terms = 1000,
  n.cores = 1,
  tolerance = 0.001,
  normalize = TRUE
)
```

Arguments

counts	The counts over which the convolution is evaluated. Should be a vector.
mus	Vector of individual mean values
ps	Vector of individual probabilities of success.
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
method	The method by which to evaluate the PMF. One of "exact", "moments", or "saddlepoint".
n.terms	The number of terms to include in the series for evaluating the PMF at a given number of counts. Defaults to 1000.
n.cores	The number of CPU cores to use in the evaluation. Allows parallelization.
tolerance	The acceptable difference between the sum of the K distribution and 1.
normalize	Boolean. If TRUE, the PMF is normalized to sum to 1.

Value

A numeric vector of probability densities.

Examples

```
dnbconv(counts = 0:500, mus = c(100, 10), phis = c(5, 8), method = "exact")
```

---

nbconv_params	*Calculates distribution parameters for the convolution of arbitrary*
	negative binomial random variables.

Description

Calculates distribution parameters for the convolution of arbitrary negative binomial random variables.

Usage

```
nbconv_params(mus, phis, ps)
```

Arguments

mus	Vector of individual mean values
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
ps	Vector of individual probabilities of success.

Value

A named numeric vector of distribution parameters.

Examples

```
nbconv_params(mus = c(100, 10), phis = c(5, 8))
```

---

nb_sum_exact	*Implements Furman's exact PMF for the evaluation of the sum of ar-*
	bitrary NB random variables. Called by other functions. Not intended
	to be run alone.

Description

Implements Furman's exact PMF for the evaluation of the sum of arbitrary NB random variables. Called by other functions. Not intended to be run alone.

Usage

```
nb_sum_exact(phis, ps, n.terms = 1000, counts, n.cores = 1, tolerance = 0.001)
```

Arguments

phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
ps	Vector of individual probabilities of success.
n.terms	The number of terms to include in the series for evaluating the PMF at a given number of counts. Defaults to 1000.
counts	The vector of counts over which the PMF is evaluated.
n.cores	The number of CPU cores to use in the evaluation. Allows parallelization.
tolerance	The acceptable difference between the sum of the K distribution and 1.

Value

A numeric vector of probability densities.

Examples

```
nb_sum_exact(ps = c(0.05, 0.44), phis = c(5, 8), counts = 0:500)
```

---

nb_sum_moments	*Implements the method of moments approximation for the sum of arbitrary NB random variables. Called by other functions. Not intended to be run alone.*

Description

Implements the method of moments approximation for the sum of arbitrary NB random variables. Called by other functions. Not intended to be run alone.

Usage

```
nb_sum_moments(mus, phis, counts)
```

Arguments

mus	Vector of individual mean values.
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
counts	The vector of counts over which the PMF is evaluated.

Value

A numeric vector of probability densities.

Examples

```
nb_sum_moments(mus = c(100, 10), phis = c(5, 8), counts = 0:500)
```

nb_sum_saddlepoint	*Implements the saddlepoint approximation for the sum of arbitrary NB random variables. Called by other functions. Not intended to be run alone.*

Description

Inspired by https://www.martinmodrak.cz/2019/06/20/approximate-densities-for-sums-of-variables-negative-binomials-and-saddlepoint/

Usage

```
nb_sum_saddlepoint(mus, phis, counts, normalize = TRUE, n.cores = 1)
```

Arguments

mus	Vector of individual mean values.
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
counts	The vector of counts over which the PMF is evaluated.
normalize	Boolean. If TRUE, the PMF is normalized to sum to 1.
n.cores	The number of CPU cores to use in the evaluation. Allows parallelization.

Value

A numeric vector of probability densities.

Examples

```
nb_sum_saddlepoint(mus = c(100, 10), phis = c(5, 8), counts = 0:500)
```

pnbconv	*Calculates the CDF for the convolution of arbitrary negative binomial random variables.*

Description

Calculates the CDF for the convolution of arbitrary negative binomial random variables.

Usage

```
pnbconv(
  quants,
  mus,
  ps,
  phis,
  method = c("exact", "moments", "saddlepoint"),
  n.terms = 1000,
  n.cores = 1,
  tolerance = 0.001,
  normalize = TRUE
)
```

Arguments

quants	Vector of quantiles.
mus	Vector of individual mean values
ps	Vector of individual probabilities of success.
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
method	The method by which to evaluate the PMF. One of "exact", "moments", or "saddlepoint".
n.terms	The number of terms to include in the series for evaluating the PMF at a given number of counts. Defaults to 1000.
n.cores	The number of CPU cores to use in the evaluation. Allows parallelization.
tolerance	The acceptable difference between the sum of the K distribution and 1.
normalize	Boolean. If TRUE, the PMF is normalized to sum to 1.

Value

A numeric vector of cumulative probability densities.

Examples

```
pnbconv(quants = 200, mus = c(100, 10), phis = c(5, 8), method = "exact")
```

---

qnbconv	*Calculates the quantile function for the convolution of arbitrary negative binomial random variables.*

Description

Calculates the quantile function for the convolution of arbitrary negative binomial random variables.

Usage

```
qnbconv(
  probs,
  counts,
  mus,
  ps,
  phis,
  method = c("exact", "moments", "saddlepoint"),
  n.terms = 1000,
  n.cores = 1,
  tolerance = 0.001,
  normalize = TRUE
)
```

Arguments

probs	Vector of target (cumulative) probabilities.
counts	Vector of counts over which the PMF is evaluated.
mus	Vector of individual mean values
ps	Vector of individual probabilities of success.
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
method	The method by which to evaluate the PMF. One of "exact", "moments", or "saddlepoint".
n.terms	The number of terms to include in the series for evaluating the PMF at a given number of counts. Defaults to 1000.
n.cores	The number of CPU cores to use in the evaluation. Allows parallelization.
tolerance	The acceptable difference between the sum of the K distribution and 1.
normalize	Boolean. If TRUE, the PMF is normalized to sum to 1.

Value

A numeric vector of quantiles.

Examples

```
qnbconv(probs = c(0.05, 0.25, 0.5, 0.75, 0.95), counts = 0:500,
        mus = c(100, 10), phis = c(5, 8), method = "exact")
```

rnbconv	*Generates random samples from the convolution of arbitrary negative binomial random variables.*

Description

Generates random samples from the convolution of arbitrary negative binomial random variables.

Usage

```
rnbconv(mus, phis, ps, n.samp, n.cores = 1)
```

Arguments

mus	Vector of individual mean values
phis	Vector of individual dispersion parameters. Equivalent to 'size' in dnbinom.
ps	Vector of individual probabilities of success.
n.samp	The number of samples per distribution

Value

A numeric vector of random deviates.

Examples

```
rnbconv(mus = c(100, 10), phis = c(5, 8), n.samp = 10)
```

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