Package 'gbutils'

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Type Package

Title Utilities for Simulation, Plots, Quantile Functions and Programming

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Depends methods

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Description Plot density and distribution functions with automatic selection of suitable regions. Numerically invert (compute quantiles) distribution functions. Simulate real and complex numbers from distributions of their magnitude and arguments. Optionally, the magnitudes and/or arguments may be fixed in almost arbitrary ways. Create polynomials from roots given in Cartesian or polar form. Small programming utilities: check if an object is identical to NA, count positional arguments in a call, set intersection of more than two sets, check if an argument is unnamed, compute the graph of S4 classes in packages.

URL https://github.com/GeoBosh/gbutils (devel), https://geobosh.github.io/gbutils/ (website)

BugReports https://github.com/GeoBosh/gbutils/issues

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Collate parse_text.R sim_numbers.R isNA.R mintersect.R pad.R args.R history.R cdf2qf.R S4utils.R pseudoInverse.R rpoly.R

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R topics documented:

`adjacencyOfClasses` *Adjacency graph of classes in packages*

Description

Get inheritance graph of classes in one or more packages.

Usage

```
adjacencyOfClasses(packages, externalSubclasses = FALSE,
                   result = c("default", "matrixOfPairs", "adjacencyMatrix"),
                   Wolfram = FALSE)
```

Arguments

`packages`	names of one or more packages, a character vector
`externalSubclasses`	if `TRUE`, exclude subtrees of classes not defined in any of the packages listed in argument `packages`.
`result`	format of the result, can be missing or one of `"default"`, `"matrixOfPairs"`, `"adjacencyMatrix"`, see Details.
`Wolfram`	if `TRUE`, print a suitable graph expression to be run by Mathematica, see Details.

Details

adjacencyOfClasses computes a graph representation of the dependencies of S4 classes defined in one or more packages (as specified by argument package) and returns a list. The contents of the list returned by adjacencyOfClasses depend on argument result. Partial matching is used for the value of argument result, e.g., "adj" is equivalent to "adjacencyMatrix".

If externalSubclasses = FALSE, the default, subclasses defined outside the requested packages are excluded. This is typically what the user will be looking for. To get a complete tree, set externalSubclasses to TRUE.

The S4 classes are represented by the vertices of the graph. Component "vertices" of the result gives them as a character vector. References below to the ith class or vertex correspond to the order in this vector. No attempt is made to arrange the vertices in a particular order. An empty list is returned if this vector is empty.

If result is missing or "default", the edges of the graph are represented by a character vector. Each edge is represented by a string with an arrow "->" from a superclass to a subclass. Here is an example that shows that this package defines one class, which is a subclass of "list":

```
adjacencyOfClasses("gbutils")
##: $vertices
##: [1] "objectPad" "list"

##: $edges
##: [1] "list -> objectPad"
```

This illustrates the effect of argument "externalSubclasses":

```
adjacencyOfClasses("gbutils", externalSubclasses = TRUE)
##: $vertices
##: [1] "objectPad" "list"      "vector"

##: $edges
##: [1] "list -> objectPad" "vector -> list"
```

The edge, "vector -> list" was omitted in the previous example since this relationship is defined elsewhere. This resulted in class "vector" being dropped also from the vertices, since it is not defined in "gbutils" and none of the remaining edges contains it.

If result is "matrixOfPairs", the edges of the graph are represented by a character matrix with two columns, where each row represents an edge from the element in the first column to the element in the second. In this example there is one edge, so the matrix contains one row:

```
adjacencyOfClasses("gbutils", result = "matrixOfPairs")
##: $vertices
##: [1] "objectPad" "list"
```

```
##: $edges
##:      [,1]   [,2]
##: [1,] "list" "objectPad"
```

If `result` is `"adjacencyMatrix"`, the adjacency matrix of the graph is in component "AM" of the returned list. Element (i, j) of this matrix is equal to one, if the jth class is a superclass to the ith. In other words, the jth column gives the superclasses of the ith class. Here the element in position (1,2) is non-zero, so `"list"` is the superclass of `"objectPad"`:

```
adjacencyOfClasses("gbutils", result = "adjacencyMatrix")
##: $vertices
##: [1] "objectPad" "list"

##: $AM
##:           objectPad list
##: objectPad         0    1
##: list              0    0
```

Note that including the vertices in the result is not redundant, since some may not be in any edge. This can happen if a class does not have any superclasses and subclasses.

As described above the result is not converted to a graph object but it can be fed to functions provided by a number of R packages.

An additional option is to use argument `Wolfram`. If `Wolfram` is `TRUE`, a suitable Mathematica command is printed. It can be evaluated in a Mathematica session (e.g., by copy/paste) to produce a graphical representation of the graph and/or be manipulated further by it. This feature is a side effect, the return value of `adjacencyOfClasses` is as controlled by the other arguments. For example, the return value below is as without argument `"Wolfram"` but, in addition, the printed line defines a Wolfram language graph in terms of its vertices and edges:

```
adjacencyOfClasses("gbutils", Wolfram = TRUE)
##: Graph[{objectPad,list}, {list -> objectPad}, VertexLabels -> Automatic]

##: $vertices
##: [1] "objectPad" "list"

##: $edges
##: [1] "list -> objectPad"
```

Setting `result = "adjacencyMatrix"` in the last R command exports the graph in terms of its adjacency matrix:

```
adjacencyOfClasses("gbutils", Wolfram = TRUE, result = "adjacencyMatrix")
##: AdjacencyGraph[{objectPad,list}, {{0, 0},
##: {1, 0} }
```

```
##: , VertexLabels -> Automatic]

##: $vertices
##: [1] "objectPad" "list"

##: $AM
##:           objectPad list
##: objectPad         0    1
##: list              0    0
```

Value

a list with some of the following components (as described in Details):

`vertices`	a character vector of S4 class names,
`edges`	the edges of the graph, in the format controlled by argument `results` (not present when `result` is equal to `"adjacencyMatrix"`),
`AM`	the adjacency matrix of the graph (present only when `result` is `"adjacencyMatrix"`).

Author(s)

Georgi N. Boshnakov

References

Gentleman R, Whalen E, Huber W, Falcon S (2017). *graph: A package to handle graph data structures*. R package version 1.56.0.

Hansen KD, Gentry J, Long L, Gentleman R, Falcon S, Hahne F, Sarkar D (2017). *Rgraphviz: Provides plotting capabilities for R graph objects*. R package version 2.22.0.

Maechler M (2015). *classGraph: Construct Graphs of S4 Class Hierarchies*. (partly based on code from Robert Gentleman) R package version 0.7-5, https://CRAN.R-project.org/package=classGraph.

See Also

`?methods::classesToAM` which is used for the main computation here,

Maechler (2015) for a suite of related functions. Gentleman et al. (2017) for creation and manipulation of graphs, and Hansen et al. (2017) for visualisation of graphs.

Examples

```
adjacencyOfClasses("gbutils")
adjacencyOfClasses("gbutils", TRUE)

adjacencyOfClasses("gbutils", FALSE, "matrixOfPairs")
adjacencyOfClasses("gbutils", TRUE,  "matrixOfPairs")

adjacencyOfClasses("gbutils", FALSE, "adjacencyMatrix")
adjacencyOfClasses("gbutils", TRUE,  "adjacencyMatrix")
```

```
## as above, also represent the graph using the edges
adjacencyOfClasses("gbutils", Wolfram = TRUE)
adjacencyOfClasses("gbutils", TRUE, Wolfram = TRUE)

## here the graph is represented by the adjacency matrix:
adjacencyOfClasses("gbutils", FALSE, "adjacencyMatrix", Wolfram = TRUE)
adjacencyOfClasses("gbutils", TRUE,  "adjacencyMatrix", Wolfram = TRUE)

if(requireNamespace("graph", quietly = TRUE) &&
   requireNamespace("Rgraphviz", quietly = TRUE)) withAutoprint({
    ## another package
    adjacencyOfClasses("graph")
    ac1 <- adjacencyOfClasses("graph", FALSE, "adjacencyMatrix")
    ## note the use of t() below
    gr_ac1 <- graph::graphAM(adjMat = t(ac1$AM), edgemode = "directed")
    if(require("Rgraphviz", quietly = TRUE, warn.conflicts = FALSE))
        plot(gr_ac1)
    ## more than one package
    ac2 <- adjacencyOfClasses(c("graph", "Rgraphviz"), FALSE, "adjacencyMatrix")
    gr_ac2 <- graph::graphAM(adjMat = t(ac2$AM), edgemode = "directed")
    if(require("Rgraphviz", quietly = TRUE))
        plot(gr_ac2)
})
```

`cdf2quantile` *Calculate a quantile from a distribution function*

Description

Numerically calculate a quantile from a distribution function.

Usage

```
cdf2quantile(p, cdf, interval = c(-3, 3), lower = min(interval),
      upper = max(interval), ...)
```

Arguments

`p`	a number in the interval (0,1).
`cdf`	cumulative distribution function, a function.
`interval`	interval in which to look for the root, see Details.
`lower`	lower end point of the interval.
`upper`	upper end point of the interval.
`...`	any further arguments to be passed to the root finding function and the cdf, see Details.

Details

The quantile, q, is computed numerically as the solution of the equation $cdf(q) - p = 0$.

Function `uniroot` is used to find the root. To request higher precision, set argument `tol`. Other arguments in `...` are passed on to `cdf`.

`uniroot` needs an interval where to look for the root. There is a default one, which is extended automatically if it does not contain the quantile. This assumes that argument `cdf` is an increasing function (as it should be).

To override the default interval, use argument `interval` (a vector of two numbers) or `lower` and/or `upper`. This may be necessary if the support of the distribution is not the whole real line and `cdf` does not cope with values outside the support of the distribution.

Value

The computed quantile as a number.

Author(s)

Georgi N. Boshnakov

See Also

`plotpdf`

Examples

```
cdf2quantile(0.95, pnorm)
cdf2quantile(0.05, pexp)   # support [0,Inf) is no problem for
cdf2quantile(0.05, plnorm) # for built-in distributions.

## default predicision is about 4 digits after decimal point
cdf2quantile(0.95, pnorm, mean = 3, sd = 1)
cdf2quantile(0.05, pnorm, mean = 3, sd = 1)
qnorm(c(0.95, 0.05), mean = 3, sd = 1)

## request a higher precision:
cdf2quantile(0.05, pnorm, mean = 3, sd = 1, tol = 1e-8)
cdf2quantile(0.05, pnorm, mean = 3, sd = 1, tol = 1e-12)

## see also examples for plotpdf()
```

---

isargunnamed *Is an element of a list named?*

Description

Check if a component of a list is not named.

Usage

```
isargunnamed(x, k)
```

Arguments

x	a list.
k	an integer, specifies a position in x.

Details

`isargunnamed(x,k)` returns TRUE if the k-th component of x is not named and FALSE otherwise.

Argument x is typically a list of arguments used in a call to a function, such as the one obtained by `list(...)` in the body of a function definition.

If k is not positive, `isargunnamed` returns FALSE.

Value

TRUE or FALSE

Author(s)

Georgi N. Boshnakov

See Also

`match.call` in base package

Examples

```
li1 <- list(a=1, 2, 3)
isargunnamed(li1, 1)
isargunnamed(li1, 2)

## wholly unnamed list
li2 <- list(1, 2, 3)
isargunnamed(li2, 1)
isargunnamed(li2, 2)

## using in a function definition
f1 <- function(...){
    dots <- list(...)
    for(i in seq(along=dots))
        cat(i, isargunnamed(dots, i), "\n")
}

f1(1)
f1(a = 3, 4, c = 5)
f1(x = "a", y = "b")
```

isNA *Check if an object is NA*

Description

Check if an object is NA. Always return TRUE of FALSE, a logical vector of length one.

Usage

```
isNA(x)
```

Arguments

x	any R object.

Details

isNA returns TRUE if the argument is a single NA, i.e. it is atomic, has length one, and represents an NA value. In any other case isNA returns FALSE.

isNA is suitable for use in conditional constructs since it always returns a single value which is never NA.

Note that identical() distinguishes different types of NA, i.e. identical(x, NA) is TRUE only if x is NA (logical).

Value

TRUE or FALSE

Note

The requirement that x is atomic means that isNA(list(NA)) gives FALSE.

For comparison, is.na(list(NA)) gives TRUE. The same holds for classed lists, such as is.na(structure(list(NA), class = "myclass")).

Author(s)

Georgi N. Boshnakov

See Also

isTRUE, is.na, identical

Examples

```
v <- c(1, NA, 3)
isNA(v[2]) # TRUE

## a vector of two or more Na's is not isNA
isNA(rep(NA,3)) # FALSE

## a list containing NA is not isNA
isNA(list(NA)) # FALSE
## ... but
is.na(list(NA))  # TRUE

## identical() distinguishes different types of NA:
class(v) # "numeric", not "integer"

identical(v[2], NA)          # FALSE, NA on its own is "logical"
identical(v[2], NA_integer_) # FALSE
identical(v[2], NA_real_)    # TRUE


vi <- c(1L, NA_integer_, 3L)
isNA(vi[2]) # TRUE

class(vi) # "integer"
identical(vi[2], NA_integer_) # TRUE
identical(vi[2], NA_real_)    # FALSE

## is.na(NULL) would give a warning
isNA(NULL) # FALSE

## a length zero object is not NA, so isNA() returns FALSE:
isNA(logical(0)) # FALSE

## is.na() has a different remit and returns a 0-length vector:
is.na(logical(0))  # logical(0)
```

`mintersect` *Set intersection of arbitrary number of arguments*

Description

Set intersection of arbitrary number of arguments.

Usage

```
mintersect(...)
```

Arguments

`...`	arguments to be intersected, vectors of the same mode, see `intersect`.

Details

The base R function `intersect` is a binary operation. `mintersect` works with any positive number of arguments.

If called with one argument, `mintersect` returns it. This is unlike `intersect` which gives an error in this case.

Calling `mintersect` with no arguments is an error (as it is for `intercect`).

Value

a vector representing the intersection of the arguments

Author(s)

Georgi N. Boshnakov

Examples

```
mintersect(1:20, 3:18, 7:12)
mintersect(letters[1:20], letters[3:18], letters[7:12])
mintersect(1:4)
```

`missing_arg` *Check if an element of a pairlist is missing*

Description

Check if an element of a pairlist is missing.

Usage

```
missing_arg(arg)
```

Arguments

`arg`	the object to test.

Details

The argument passed to `missing_arg` is typically an element of a `pairlist` or the list produced by `alist()`. `missing_arg` returns `TRUE` if it is missing and `FALSE` otherwise.

Objects of type `pairlist` come up at R level almost exclusively as the formal arguments of functions. `missing_arg` can be useful when they are manipulated programmatically.

Value

TRUE or FALSE

Author(s)

Georgi N. Boshnakov

Examples

```
lmargs <- formals(lm)
class(lmargs) # pairlist
missing_arg(lmargs$data)
## which arguments of lm() have no (explicit) defaults?
sapply(lmargs, missing_arg)

## This gives an error:
## pairlist(x = 3, y = , z = 5)

## an example with alist()
pl2 <- alist(a = "", b = , c = 3)
class(pl2) # list
## this shows that 'b' is missing, 'a' and 'c' are not:
sapply(pl2, missing_arg) # FALSE  TRUE FALSE
## superficially, 'b' is equal to the empty string:
pl2[[2]]
sapply(pl2, function(x) x == "") # TRUE  TRUE FALSE

## with pairlist the results are the same:
g <- function(a = "", b, c = 3) NULL
a.g <- formals(g)
class(a.g) # pairlist
sapply(a.g, missing_arg) # FALSE  TRUE FALSE
a.g[[2]]
sapply(a.g, function(x) x == "") # TRUE  TRUE FALSE
```

`myouter` *Functions for some basic operations*

Description

Small utility functions

Usage

```
myouter(x, y, fun)
shiftleft(x, k = 1)
shiftright(x, k = 1)
```

Arguments

`x`	a vector.
`y`	a vector.
`k`	a non-negative integer.
`fun`	a function, see 'Details'.

Details

`myouter(x,y,fun)` computes the outer product of `x` and `y` using the function `fun`. The result is a matrix with (i, j)th element equal to `fun(x[i],y[j])`. It is not required for fun to be able to work with vector arguments. The function does the computations in R using a simple double loop. So, it is a convenience function, not a speed improving one.

`shiftright(x,k)` rotates the vector `x` `k` positions to the right.

`shiftleft(x,k)` rotates the vector `x` `k` positions to the left.

Value

for `myouter`, a matrix, as described in 'Details'

for `shiftleft` and `shiftright`, a vector

Author(s)

Georgi N. Boshnakov

---

nposargs *Function to count the number of positional arguments used in a call*

Description

Calculates the number of positional arguments used in a call.

Usage

```
nposargs(x, a = FALSE)
```

Arguments

`x`	a call object, usually obtained from `sys.call()`.
`a`	if `a[1]` is `TRUE` make a correction to distinguish `x[]` from `x[i]`, see details.

Details

`nposargs` is mainly for use in the body of function definitions, paricularly for functions or methods that wish to mimic the behaviour of `"["`.

`nposargs` gives the number of positional arguments used in a call. It also takes into account empty arguments like those used in expressions like `x[1, ]`.

Optionally, it makes a particular correction that is peculiar for "[" - if there are no named arguments in the call and the count of the arguments is 2 and `a[1]=TRUE`, it decreases the count by one, i.e. returns 1. This is to distinguish between a `x[]` and `x[i]` which both would give 2 otherwise. I have forgotten the details but, roughly speaking, x[i] becomes "["(x,i) while x[] becomes "["(x,), i.e. R puts the comma after x in any case.

Value

the number of positional arguments in the call

Note

I wrote this function (a long time ago) for use in methods for `"["`.

`a[1]` above is typically obtained by a call `missing(i)` somewhere at the beginning of the function. In my application I put the results of several such calls in a vector, hence the check for `a[1]` rather than `a`, For `"["`, we may set `a = c(missing(i), missing(j), missing(k))`.

Author(s)

Georgi N. Boshnakov

Examples

```
f <- function(x,y,z,...){
    call <- sys.call()
    nposargs(call)
}
f(a,b,c)  # 3
f(a, , )  # 3
f(a,  )   # 2
f(a)      # 1
f(,  )    # 2
f(, a,  ) # 3
f()       # 0
```

`parse_text` *Parse expressions residing in character vectors*

Description

Parse expressions residing in character vectors. Similar to parse() but keeping or not the source is controlled by an argument rather than global options.

Usage

```
parse_text(text, ..., keep = TRUE)
```

Arguments

`text`	the text to parse, normally a character vector but can be anything that `parse` accepts for this artgument.
`...`	additional arguments to be passed on to `parse`.
`keep`	required setting for option `keep.source`, see details.

Details

This is like `parse(text=text,...)`, except that whether or not the source is kept is controlled by argument `keep`, not by `options("keep.source")`.

`parse_text` sets `options("keep.source")` to `keep` (if they are different) before calling `parse` and restores it afterwards.

Value

an expression representing the parsed text, see `parse` for details

Note

The usual setting of option "keep.source" in interactive sessions is TRUE. However, in 'R CMD check' it is FALSE.

As a consequence, if the documentation of a package uses functions that depend on option "keep.source" being `TRUE`, then some examples may run fine when copied and pasted in an R session but (rightly) fail 'R CMD check'.

The oposite may also happen, in that the documentation passes 'R CMD check' or Sweave files successfully build but some examples do not work when copied and pasted in an interactive session.

Author(s)

Georgi N. Boshnakov

See Also

`parse`

`plotpdf` *Plot a probability denstity function*

Description

Plot a probability denstity function with x-axis limits determined by quantiles of the distribution. Quantiles are computed using a quantile function or cumulative distribution function, whichever is supplied.

Usage

```
plotpdf(pdf, qdf, cdf, lq = 0.01, uq = 0.99, ...)
```

Arguments

pdf	probability density to be plotted, a function.
qdf	quantile function to be used for computation of quantiles, a function.
cdf	cumulative distribution function to be used for computation of quantiles, a function. This argument is used if qdf is not given, see 'Details' section.
lq	lower quantile, used in the computation of the left limit.
uq	upper quantile, used in the computation of the right limit.
...	additional arguments to be passed on to the plot function.

Details

The function plots pdf(x) over the interval (xmin,xmax) where xmin and xmax are the lqth and uqth quantiles, respectively, of the distribution. The quantile function, qdf, is used, if supplied. Otherwise the quantiles are computed numerically from the cdf.

Argument pdf is not required to be a pdf, it may be any function. For example, the same way of choosing the limits may be appropriate for a plot of the cdf, see the examples.

Similarly, qdf and cdf need not be related to pdf.

Author(s)

Georgi N. Boshnakov

See Also

cdf2quantile

Examples

```
pdf1 <- function(x) dnorm(x, mean = 100, sd = 5)
qdf1 <- function(x) qnorm(x, mean = 100, sd = 5)
cdf1 <- function(x) pnorm(x, mean = 100, sd = 5)

plot(pdf1) # needs to specify 'from' and 'to' args for meaningful plot
plotpdf(pdf1, qdf1)                              # using quantile function
plotpdf(pdf1, cdf = cdf1)                        # using cdf
plotpdf(pdf1, cdf = cdf1, lq = 0.001, uq = 0.999) # ... and non-default quantiles

plotpdf(cdf1, cdf = cdf1, lq = 0.001, uq = 0.999) # plot a cdf


## a mixture distribution:
pf1 <- function(x){
    0.25 * pnorm(x, mean = 3, sd = 0.2) + 0.75 * pnorm(x, mean = -1, sd = 0.5)
}
df1 <- function(x){
    0.25 * dnorm(x, mean = 3, sd = 0.2) + 0.75 * dnorm(x, mean = -1, sd = 0.5)
}
```

```
plotpdf(df1, cdf = pf1) # plot the pdf
plotpdf(pf1, cdf = pf1) # plot the cdf

c(cdf2quantile(0.05, pf1), cdf2quantile(0.95, pf1))
```

`pseudoInverse` *Compute a pseudo-inverse matrix*

Description

Compute a pseudo-inverse matrix using singular value decomposition and setting very small singular values to zero.

Usage

```
pseudoInverse(a, tol = 1e-07)
```

Arguments

`a`	a matrix
`tol`	a number, the threshold for non-zero singular values.

Details

The singular value decomposition of `a` is computed and singular values smaller than `tol` are set to zero. The result is formed using the standard formula.

Value

a matrix

Examples

```
##---- Should be DIRECTLY executable !! ----
```

`raw_history` *Get the command history*

Description

Get the command history.

Usage

```
raw_history()
```

Details

The command history is saved to a temporary file with `savehistory` and read back into a character vector.

Value

a character vector

Author(s)

Georgi N. Boshnakov

Examples

```
## Not run:
hist <- raw_history()
length(hist)

## End(Not run)
```

`rpoly` *Polynomials with real coefficients*

Description

Compute the coefficients of a polynomial with real coefficients, given its real zeroes (roots) and one representative for each complex pair. If complex numbers are given in polar form, there is an option to specify the complex arguments as multiples of π.

Usage

```
rpoly(x = numeric(0), arg = numeric(0), real = numeric(0), argpi = FALSE,
      monic = TRUE)
```

Arguments

`x`	if `complex`, the roots (including the real ones), otherwise the moduli of the complex roots of the polynomial. In both cases only one representative for each complex pair should be included.
`arg`	the complex arguments corresponding to the moduli in `x`. This argument is not needed when `x` is complex.
`real`	the real roots of the polynomial. This argument is not needed when `x` is complex.
`argpi`	if `TRUE`, then `arg` represents the complex arguments as a multiple of π, see section 'Details'. The default is `FALSE`.
`monic`	if `TRUE`, the default, the coefficient of the highest term of the polynomialis is set to 1. if `FALSE`, the constant term is one.

Details

The complex zeroes of polynomials with real coefficients come in complex conjugated pairs. Only one representative from each pair should be supplied to `rpoly`. The other is added automatically. Of course, all real roots should be supplied, if any.

If `x` is complex, it should contain all real roots and one representative for each comple pair.

Otherise, if `x` is not complex, it contains the moduli of the numbers and `arg` contains the complex arguments. The two should be of equal length.

With the default `FALSE` for `argpi`, the k-th root of the polynomial is `x[k]*cos(arg[k]) + i*x[k]*sin(arg[k])`. If `argpi` is `TRUE` it is `x[k]*cos(pi*arg[k]) + i*x[k]*sin(pi*arg[k])`.

By default, a monic polinomial (the coefficient of the highest order term is 1) is created but if `monic` is `FALSE`, the constant term of the polynomial is set to 1 .

The options for `argpi = TRUE` and/or `monic = FALSE` are convenient in some applications, e.g., time series analysis and digital signal processing.

Value

a real vector containing the coefficients of the polynomial.

Note

When `argpi` is `TRUE`, $\cos(\pi a)$ is computed using `cospi(a)`. So this may differ slightly from the equivalent result obtained with `argpi = FALSE` and `b = pi*a`, which is computed as `cos(b) = cos(pi*a)`, see the example.

Author(s)

Georgi N. Boshnakov

See Also

`sim_numbers`

Examples

```
## z-1
rpoly(real = 1)

## roots 1, i, -i;  p3(z) = (z-1)(z-i)(z+i)
p3 <- rpoly(c(1, 1i))
p3
polyroot(p3)

## using polar for the complex roots (i = e^(i pi/2))
p3a <- rpoly(1, pi/2, real = 1)
p3a
## mathematically, p3a is the same as p3
## but the numerical calculation here gives a slight discrepancy
p3a == p3
p3a - p3
```

```
## using argpi = TRUE is somewhat more precise:
p3b <- rpoly(1, 1/2, real = 1, argpi = TRUE)
p3b
p3b == p3
p3b - p3
## indeed, in this case the results for p3b and p3 are identical:
identical(p3b, p3)

## two ways to expand (z - 2*exp(i*pi/4))(z - 2*exp(-i*pi/4))
rpoly(2, pi/4)
rpoly(2, 1/4, argpi = TRUE)

## set the constant term to 1; can be used, say, for AR models
rpoly(2, pi/4, monic = FALSE)
rpoly(2, 1/4, argpi = TRUE, monic = FALSE)
```

`sim_complex` *Simulate real or complex numbers using polar form*

Description

Simulate complex numbers with given distributions for the modulus and the argument and real numbers with given distributions for the absolute value and the sign. Some of the values may be partially or fully specified.

Usage

```
sim_complex(abs, arg, absgen = "runif", absarg = list(0, 1),
                      arggen = runif, argarg = list(-pi, pi), ...)

sim_real(abs, sign, signprob = 0.5, absgen = "runif",
                                    absarg = list(0, 1), ...)
```

Arguments

`abs`	vector of absolute values.
`sign`	vector of signs (1 or -1).
`signprob`	probability for a positive sign.
`arg`	vector of arguments (of complex numbers).
`absgen`	generator for the absolute values, a function or a character string naming a function.
`absarg`	arguments for `absgen`.
`arggen`	generator for the arguments of the complex numbers, a function or a string naming a function.
`argarg`	arguments for `arggen`.
`...`	not used, simplifies the call from `sim_numbers`.

Details

sim_real simulates real numbers by simulating separately their absolute values and signs. sim_complex simulates complex numbers by simulating separately their moduli and arguments.

Both functions replace NA's in argument abs with values simulated by the function specified by absgen. Arguments for absgen are specified by the (possibly named) list absarg.

Similarly, sim_complex replaces NA's in argument arg with values simulated according to arggen and argarg.

Further, sim_real replaces NA's in argument sign with a random sample of ones and minus ones, where the probability for the positive value is signprob.

Only NA entries in abs, arg and sign are filled with simulated values, the remaining entries are left unchanged. This means that some (and even all) values may be specified partially or completely.

abs is combined with arg or sign to create the result. These arguments are expected to be of matching shape and length but this is not enforced and the usual recycling rules will apply if this is not the case (not recommended to rely on this).

The default range for the (complex) argument is (-pi,pi).

Value

for sim_real, a vector of real numbers

for sim_complex, a vector of complex numbers

Note

Currently the shape of the result for sim_real is the same as that of argument abs. But sim_complex always returns a vector. Probably this inconsistency should be removed.

Author(s)

Georgi N. Boshnakov

See Also

sim_numbers which offers more flexible interface to these functions.

Examples

```
## x[1] is fixed to 1, x[2] is negative with random magnitude:
x <- sim_real(c(1,NA,NA,NA), c(1, -1, NA, NA))

## z[1] fixed to 1, the remaining elements of z
## have random magnitude and fixed arguments:
z <- sim_complex(c(1,NA,NA,NA), c(0, pi/2, pi, -pi/2))

## without restrictions
sim_complex(rep(NA,4))
sim_real(rep(NA,4))

## moduli unrestricted; arguments restricted
```

```
sim_complex(rep(NA,4), c(0, pi/2, pi, -pi/2))
```

`sim_numbers` *Simulation based on polar form specifications*

Description

Simulate real and complex numbers from polar form specifications. The numbers may be partially or fully specified. The distributions of absolute values and arguments/signs are specified independently.

Usage

```
sim_numbers(type = rep(as.character(NA), length(abs)),
            abs = rep(as.numeric(NA), length(type)),
            sign = rep(as.numeric(NA), length(type)), values = NULL, ...)
```

Arguments

`type`	character vector specifying the types of the eigenvalues, see Details.
`abs`	vector of absolute values (moduli).
`sign`	vector of signs (for reals) and arguments (for complex numbers), see Details for interpretation.
`values`	values, see details.
`...`	additional arguments to be passed to `sim_real` and `sim_complex`.

Details

`sim_numbers` simulates a vector of real and complex numbers with given distributions of their polar parts. It is possible also to fix some of the numbers or one of their polar parts. The length of the simulated vector is inferred from the length of `type` or `abs`, so one of them must be provided. `sim_numbers` is a flexible front-end for `sim_real` and `sim_complex`.

`sim_numbers` generates a vector of values with types specified by argument `type` and/or inferred from argument `values`. The recommended way to use `sim_numbers` is to provide argument `type`.

`type[i]` specifies the type of the i-th element of the result: real (`type[i]=="r"`), complex (`type[i]=="c"`) or representing a complex conjugate pair (`type[i]=="cp"`). If `values` is provided, the imaginary parts of its non-NA elements are used to fill `NA` elements of `type` ("r" if zero, "cp" otherwise).

Some (or even all) values may be fixed or partially fixed with the help of arguments `abs`, `sign` and `values`. A non-missing value of `values[i]` fixes the i-th element of the result to that value. Simlarly `abs[i]` fixes the modulus and `sign[i]` fixes the sign/argument of the i-th element. If `values[i]` is not `NA`, then it takes precedence and `abs[i]` and `sign[i]` are ignored.

For real numbers `sign` is the sign with possible values 1 (positive) or -1 (negative). For complex numbers, `sign` is the argument and is in the interval (-pi,pi).

If `values` is supplied, then `NA` entries in `type` are replaced by "r" or "cp" depending on whether or not the imaginary parts of the corresponding entries in `values` are equal to zero. A check is done

for consistency when both `type[i]` and `values[i]` are non-missing. Generally, `values` is meant to be used for values that are fixed and available directly in Cartesian form, to avoid having to fill the corresponding entries of `abs` and `sign`.

`NA` entries of `abs` and `sign` are filled with simulated values, the remaining entries are considered fixed and left unchanged. The default generator is uniform (0,1) for `abs`, uniform (-pi,pi) for the argument of complex values, and 1 or -1 with p=1/2 for the sign of real values.

To specify a different generator for the moduli and absolute values, use argument `absgen`, giving it a function or the name of a function. The arguments for this function can be specified by `absarg` (as a list). Similarly, the generator for arguments of complex numbers can be specified by `arggen` and `argarg`. Finally, the probability for the real numbers to be positive is given by `signprob`. These arguments are not in the signature of the function since they are passed on directly (via `"..."`) to the underlying `sim_complex` and `sim_real`, see their documentation and the examples below for further details.

Value

a list with components

`values`	vector of values; it is of type `numeric` if all values are real and `complex` otherwise.
`type`	a character vector of the types as above

Note

Values of type "cp" (complex pairs) are represented by one element, the complex conjugate elements are NOT generated. (todo: maybe add an argument to control this)

The convention for the sign of a real eigenvalue is 1 and -1, not 0 and pi.

The checks for consistency between `type` and `values` are not complete and only straightforward use is recommended.

The current defaults for the arguments, see the signature above, require that at least one of `type` and `abs` is not missing.

Author(s)

Georgi N. Boshnakov

See Also

`sim_real` , `sim_complex`

Examples

```
## one real number and one complex conjugated pair
## (maybe to specify a cubic polynomial through its roots)
sim_numbers(type = c("r", "cp"))

## here the real value is fixed to have modulus 1, leaving the sign unspecified
sim_numbers(type = c("r", "cp"), abs = c(1, NA))
```

```
## now the real value is fixed to 1,
##     the complex pair has argument  +-pi/2, and free modulus:
sim_numbers(type = c("r", "cp"), abs = c(1, NA), sign = c(0, pi/2))


## using argument 'values' to fix some values;
## here the the third value is fixed:
sim_numbers(type = c("r", "cp", "r"), values = c(NA,NA,3))  # type[3] = "r"
sim_numbers(type = c("r", "cp", "cp"), values = c(NA,NA,3i)) # type[3] = "cp"

## type[3] can be left NA since it can be inferred from values[3]:
sim_numbers(type = c("r", "cp", NA), values = c(NA,NA,3))  # type[3] = "r"
sim_numbers(type = c("r", "cp", NA), values = c(NA,NA,3i)) # type[3] = "cp"

## it is an error to have a mismatch between args `type' and value:
## Not run:
sim_numbers(type = c("r", "cp", "cp"), values = c(NA,NA,3))
sim_numbers(type = c("r", "cp", "r"), values = c(NA,NA,3i))

## End(Not run)

## simulate 10 reals with the default generators
sim_numbers(rep("r", 10))

## simulate modulus from Rayleigh distribution
##
rR <- function(n, sigma = 1) sigma * sqrt(-2*log(runif(n)))
sim_numbers(type = c("cp", "cp"), absgen = rR, absarg = list())

# test the the components are N(0,1)
## (not run to save time for CRAN check)
## \dontrun{
## v <- sim_numbers(type = rep("cp", 10000), absgen = "rR",
##                  absarg = list(sigma = 1))
## ks.test(Re(v$values), "pnorm")
## ks.test(Im(v$values), "pnorm")
## }
```

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