

Package ‘dcurver’

April 23, 2018

Version 0.9.1

Date 2018-04-11

Title Utility Functions for Davidian Curves

Author Oğuzhan Öğreden

Maintainer Oğuzhan Öğreden <oguzhan@oguzhanogreden.com>

Description A Davidian curve defines a seminonparametric density, whose shape and flexibility can be tuned by easy to estimate parameters. Since a special case of a Davidian curve is the standard normal density, Davidian curves can be used for relaxing normality assumption in statistical applications (Zhang & Davidian, 2001) <doi:10.1111/j.0006-341X.2001.00795.x>. This package provides the density function, the gradient of the loglikelihood and a random generator for Davidian curves.

License GPL-3

URL <https://github.com/oguzhanogreden/dcurver>

BugReports <https://github.com/oguzhanogreden/dcurver/issues>

Imports Rcpp (>= 0.12.14)

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 6.0.1

Encoding UTF-8

Suggests testthat

NeedsCompilation yes

Repository CRAN

Date/Publication 2018-04-23 06:37:16 UTC

R topics documented:

dc_grad	2
ddc	3
rdc	3

`dc_grad`*Gradient of the log-likelihood of univariate Davidian curves*

Description

Provides the gradient for use in estimation.

Usage

```
dc_grad(x, phi)
```

Arguments

`x` A vector of observations.
`phi` phi Davidian curve parameters. A maximum of 10 parameters is allowed.

Details

Woods & Lin (2009) provide the gradient (Equations 17 and 18). Note that the gradient is not defined for $\phi = 0.0$.

References

Woods, C. M., & Lin, N. (2009). Item response theory with estimation of the latent density using Davidian curves. *Applied Psychological Measurement*, 33(2), 102-117. doi: [10.1177/0146621608319512](https://doi.org/10.1177/0146621608319512)

Examples

```
# The loglikelihood of a univariate Davidian curve is given by,
dc_LL <- function(phi, dat) {
  sum(log(ddc(dat, phi)))
}

# dc_grad can be used for obtaining the gradient of this loglikelihood as follows:
dc_LL_GR <- function(phi, dat) {
  colSums(dc_grad(dat, phi))
}

# This can be verified by numerical approximation.
# For instance, using numDeriv package:
## Not run:
phi <- c(-5, 2.5, 10)
d <- runif(10, -5, 5)
dc_LL_GR(phi, d)
numDeriv::grad(dc_LL, x = phi, dat = d)

phi <- c(-5, 0, 10)
dc_LL_GR(phi, d)
```

```
## End(Not run)
```

ddc *Density function for univariate Davidian curves*

Description

Returns the density for a vector of x .

Usage

```
ddc(x, phi)
```

Arguments

x vector of quantiles.
 phi Davidian curve parameters. A maximum of 10 parameters is allowed.

Examples

```
curve(ddc(x, 1.570789), -6, 6) # Approximately normal.  
  
phi <- c(77.32, 78.51, 76.33, 77.16)  
curve(ddc(x, phi), -6, 6) # A bimodal density.  
integrate(ddc, phi = phi, lower = -Inf, upper = Inf) # Integrates to 1.
```

rdc *Random samples from univariate Davidian curves*

Description

Returns n samples from a univariate Davidian curve.

Usage

```
rdc(n, phi)
```

Arguments

n Number of observations to be sampled.
 phi Davidian curve parameters. A maximum of 10 parameters is allowed.

Examples

```
# Sample from the standard normal Davidian curve:
hist(rdc(1000, 1.570789), xlim = c(-6, 6), ylim = c(0, 0.5), freq = FALSE, breaks = 20)
curve(dnorm(x), -6, 6, col = "blue", lwd = 1, add = TRUE)
curve(ddc(x, 1.570789), -6, 6, col = "red", lwd = 2, lty = 3, add = TRUE)

# Sample from a bimodal density:
phi <- c(77.32, 78.51, 76.33, 77.16)
hist(rdc(1000, phi), xlim = c(-6, 6), ylim = c(0, 0.4), freq = FALSE, breaks = "fd")
curve(ddc(x, phi), -6, 6, col = "red", lwd = 2, lty = 3, add = TRUE)
```

Index

dc_grad, 2

ddc, 3

rdc, 3