Package 'rv'

October 14, 2022

Title Simulation-Based Random Variable Objects

Version 2.3.5

Maintainer Jemma Stachelek <stachel2@msu.edu>

URL https://github.com/jsta/rv

BugReports https://github.com/jsta/rv/issues

Description Implements a simulation-based random variable class and a suite of methods for extracting parts of random vectors, calculating extremes of random vectors, and generating random vectors under a variety of distributions following Kerman and Gelman (2007) <doi:10.1007/s11222-007-9020-4>.

Depends R(>= 2.15.1), stats, utils, grDevices, graphics

License GPL-2

Encoding UTF-8

RoxygenNote 7.1.2

Suggests knitr, rmarkdown, testthat

VignetteBuilder knitr

NeedsCompilation no

Author Jouni Kerman [aut],
Jemma Stachelek [ctb, cre]

Repository CRAN

Date/Publication 2022-02-12 23:10:06 UTC

R topics documented:

rv-package 4
abline.rv 4
aperm.rv 5
apply.rv 6
as.double.rv 7
as.integer.rv 8
as.list.rv 9

as.logical.rv . . . 10
as.rv.bugs . . . 11
as.rv.stanfit . . . 12
as.vector.rv . . . 12
cbind.rv . . . 13
cc . . . 14
detachrv . . . 15
Extract-rv . . . 16
Extremes-rv . . . 17
hist.rv . . . 18
is.constant . . . 19
is.fuzzy . . . 20
is.na.rv . . . 21
ivplot . . . 22
lines.rv . . . 23
Math.rv . . . 24
matmult . . . 26
mean.rv . . . 27
median.rv . . . 28
mlplot . . . 29
numeric_rv . . . 31
outer.rv . . . 32
plot.rv . . . 33
points.rv . . . 34
posterior . . . 36
postsim . . . 37
print.rv . . . 38
print.rvfactor . . . 39
quantile.rv . . . 40
range.rv . . . 41
rep.rv . . . 42
rv . . . 43
rvattr . . . 44
rvbern . . . 45
rvbeta . . . 46
rvbinom . . . 47
rvboot . . . 48
rvcat . . . 49
rvcauchy . . . 50
rvchisq . . . 51
rvci . . . 52
rvconst . . . 53
rvcov . . . 54
rvcut . . . 55
rvdens . . . 56
rvdirichlet . . . 57
rvdiscrete . . . 58
rvempirical . . . 59

rvexp . . . 60
rvgamma . . . 61
rvhist . . . 62
rvifelse . . . 62
rvinvchisq . . . 63
rvmapply . . . 64
rvmatch . . . 65
rvmatrix . . . 67
rvmax . . . 68
rvmean . . . 68
rvmeanunif . . . 69
rvmin . . . 70
rvmultinom . . . 71
rvnchains . . . 72
rvneff . . . 73
rvnorm . . . 74
rvnsims . . . 75
rvpar . . . 76
rvpermut . . . 77
rvpois . . . 78
rvpredict . . . 79
rvquantile . . . 80
rvrange . . . 81
rvRhat . . . 82
rvsample . . . 82
rvsimapply . . . 83
rvsims . . . 84
rvt . . . 86
rvunif . . . 87
rvvar . . . 87
simapply . . . 88
sims . . . 89
solve.rv . . . 91
sort.rv . . . 92
splitbyname . . . 93
summaries . . . 94
unlistrv . . . 95
%*in*% . . . 96

Index **97**

rv-package *Simulation-based Random Variable Objects*

Description

'rv' implements a simulation-based random variable object class.

Details

Please refer to the vignette: `vignette("rv")` for details.

Package:	rv
Version:	2.3.0
Date:	2013-05-18
Namespace:	rv
Depends:	R(>= 2.10.0), methods, utils, grDevices, graphics
License:	GPL-2

Author(s)

Jouni Kerman <jouni@kerman.com> Package built on Sat May 18 22:47:25 CEST 2013

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

abline.rv *Add (Random) Straight Lines to a Plot*

Description

`abline.rv`, with random arguments (i.e. arguments of which at least one is an `rv` object), plots a sample of lines corresponding to of simulations of rv object `x`. If the arguments are all numeric (none is an `rv` object), the function call is passed on to `abline`.

Usage

```
abline.rv(a = NULL, b = NULL, h = NULL, v = NULL, ...)
```

Arguments

a	intercept
b	slope
h	y-value(s) horizontal line(s)
v	x-value(s) horizontal line(s)
...	further arguments passed to abline

Details

This is a version of abline that accepts random variable objects for the arguments a, b, h, or v.

The number of lines is determined by rvpar("line.sample"), default 20.

See the original help page in package 'graphics.'

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
  ## Not run:
     demo("rvexample1")

## End(Not run)
```

---

aperm.rv *Random Array Transposition*

Description

Transpose a random array by permuting its dimensions and optionally resizing it.

Usage

```
## S3 method for class 'rv'
aperm(a, perm, ...)
```

Arguments

a	the random matrix to be transposed
perm	the subscript permutation vector. See the manual page for the gneric method aperm.
...	further arguments passed to aperm

Details

This is the rv-compatible version of the function aperm. It first applies

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

aperm

Examples

```
x <- rvarray(rvnorm(24), dim=c(2,3,4))
print(aperm(x))
```

---

apply.rv *Apply Functions over Margins of Random Arrays*

Description

The rv-compatible version of apply

Usage

```
apply.rv(X, MARGIN, FUN, ...)
```

Arguments

X	a random array
MARGIN	subscripts.
FUN	function.
...	optional arguments to FUN.

Details

This is the rv-compatible version of the function apply.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

apply

Examples

```
## Not run:
  x <- rvmatrix(rvnorm(12), nrow=3, ncol=4)
  print(apply.rv(x, 1, sum))

## End(Not run)
```

---

as.double.rv *Coercing Random Vectors to Real-valued*

Description

Coerces random vector objects into double-valued ones.

Usage

```
## S3 method for class 'rv'
as.double(x, ...)
```

Arguments

x	an rv object
...	other arguments

Details

as.double coerces an rv object into double-valued one. In effect, the function as.double is applied to all simulations.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- as.logical(rvbern(prob=0.5))
print(x)
print(as.double(x))
```

`as.integer.rv` *Integer Random vectors*

Description

Coerces a random variable to an integer-valued (discrete) one

Usage

```
## S3 method for class 'rv'
as.integer(x, ...)
```

Arguments

`x`	an rv object
`...`	Further arguments passed on

Details

In effect, the function `as.integer` is applied to all simulations.

Note

`is.integer(x)` returns `TRUE` if and only if *each* component of `x` is integer-valued (each simulation vector is of type 'integer').

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`as.logical.rv`.

Examples

```
x <- rvpois(lambda=3)   # some integer-valued random variable
print(x)
is.integer(x)           # FALSE, because by default x is 'double'!
x <- as.integer(x)      # coerce to integer
is.integer(x)           # TRUE
print(x)                # Shows also the 'min' and 'max' columns
```

---

as.list.rv *Coerce a random vector object to a list*

Description

`as.list.rv` coerces a given `rv` object into a list.

Usage

```
## S3 method for class 'rv'
as.list(x, ...)
```

Arguments

`x`	an rv object
`...`	arguments passed on to other methods

Details

Each component of the argument is extracted into a component of an enclosing list, which is returned.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- rvnorm(10)
L <- as.list(x)
```

`as.logical.rv` *Logical Random vectors*

Description

Coerces a random variable to a logical-valued one (Bernoulli r.v.)

Usage

```
## S3 method for class 'rv'
as.logical(x, ...)
```

Arguments

`x`	an rv object
`...`	Further arguments passed on

Details

In effect, the function `as.logical` is applied to all simulations.

Note

`is.logical(x)` returns `TRUE` if and only if *each* component of `x` is logical-valued (i.e. `TRUE`/`FALSE`).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- rvbern(prob=0.5)   # some 0/1 valued random variable
print(x)
is.logical(x)           # FALSE, because by default x is 'double'
x <- as.logical(x)      # coerce to logical; all zeros become FALSE, ones become TRUE
is.logical(x)           # TRUE
print(x)                # Shows the expectations and not the quantiles
```

`as.rv.bugs` *Coerce a bugs object into Random Variable Objects*

Description

`as.rv.bugs` coerces an `R2WinBUGS` object to a list of `rv` objects or to a named rv object (vector).

Usage

```
## S3 method for class 'bugs'
as.rv(x, list. = TRUE, ...)
```

Arguments

`x`	a bugs (R2WinBUGS) object
`list.`	logical; return a list of `rv` objects instead of a single `rv` object (vector)?
`...`	(ignored)

Details

`as.rvsummary.bugs` works similarly but coerces the resulting `rv` objects into `rvsummary` objects.

Value

If `list.=TRUE`, a named *list* of random vectors or a named random vector, otherwise a random vector. (Usually one would prefer a list.)f

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

as.rv.stanfit *Convert simulations generated by Stan to a list of rv objects*

Description

Convert simulations generated by Stan to a list of rv objects.

Usage

```
## S3 method for class 'stanfit'
as.rv(x, list. = TRUE, ...)
```

Arguments

x	A 'stanfit' object
list.	logical; return a list of rv objects instead of a single rv object (vector)?
...	(ignored)

Value

A list of rv objects, with the names set for each rv object.

Author(s)

J Kerman

References

Stan: https://mc-stan.org/

as.vector.rv *Coerce an rv object*

Description

as.vector.rv coerces a given rv object into a vector; matrices lose their dimension attributes, but rv objects stay as rv objects (since they are considered to be "vectors").

Usage

```
## S3 method for class 'rv'
as.vector(x, mode = "any")
```

Arguments

x	an object
mode	(currently not used)

Details

as.vector.rv removes the dimension attribute and returns the rv object. Needed for compatibility with code that uses as.vector.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvmatrix(rvnorm(10), 2, 5)
as.vector(x)
```

---

cbind.rv *Combine random vectors by columns or rows*

Description

Combines random vectors by columns (cbind.rv) or rows (rbind.rv).

Usage

```
## S3 method for class 'rv'
cbind(..., deparse.level = 1)
```

Arguments

...	vectors or matrices, can be rv objects
deparse.level	(passed on to cbind)

Details

See cbind and rbind for details.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- rvnorm(10)
y <- rvnorm(10)
cbind(x, y)
rbind(x, y)
```

---

cc *Combine values in an rv object*

Description

Concatentates random vectors.

Usage

```
cc(..., recursive = FALSE)

## S3 method for class 'rv'
c(..., recursive = FALSE)
```

Arguments

`...`	objects to be concatenated. Can be a mixture of constants and rv objects.
`recursive`	logical. If recursive = TRUE, the function recursively descends through lists (and pairlists) combining all their elements into a vector.

Details

NOTE: `recursive` has not yet been tested.

`cc` is a function that works for both non-rv and other vectors. To make code compatible for both constant vectors and rv objects, one can use `cc` instead of `c`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- rvnorm(2)
y <- rvbern(2, prob=0.5)
z <- c(x, y)
print(z)
z1 <- cc(1, z)
z2 <- c(as.rv(1), z)
z3 <- c(as.rv(1), z)
print(z1)
print(z2)
print(z3)
```

`detachrv` *Detach the rv package*

Description

`detachrv` detaches the rv package and restores the original functions in `base`, `graphics` and `stats` packages.

Usage

```
detachrv()
```

Details

Currently equivalent to `detach("package:rv")`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
  ## Not run:
   library(rv)
   detachrv()

## End(Not run)
```

`Extract-rv` *Extract or Replace Parts of a Random Vector*

Description

Bracket slice and assignment methods adapted for random vectors and arrays. The assignment function `impute<-` is compatible with both non-rv and rv objects (rv, rvsummary, and rvfactor objects). To write universal code that works both atomic and rv objects, use `impute(x, ...) <- value` instead of `x[...] <- value`.

NOTE. `x` will NOT be automatically coerced into an rv object.

`value` may be an rv object or a regular numeric object.

Extracting rv objects works the same way as extracting components of a numerical vector or array. The return value is always an object of class 'rv'. Type ?Extract for details.

Note: the index arguments (`i`, `j`, etc.) *must* be constants, but this may change in the future.

%Note: the index arguments (`i`, `j`, etc.) may be %themselves random variables, however they will be coerced %into *integers*, as one would expect.

Arguments

`x`	object from which to extract element(s) or in which to replace element(s).
`...`	indices specifying elements to extract or replace.
`value`	typically an array-like R object of a similar class as `x`.
`drop`	For matrices and arrays. If `TRUE` the result is coerced to the lowest possible dimension (see the examples). This only works for extracting elements, not for the replacement.

Value

A random variable (an rv object).

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
  x <- rvnorm(1)
  y <- (1:5)
  ## Not run:
     y[2] <- x ## Will not work

## End(Not run)
  impute(y, 2) <- x
```

Extremes-rv *Maxima and Minima of Random Variables*

Description

Returns the maxima and minima of the components of a random vector.

`rvmin` applies the function `min` to each component of the argument `x`. Missing values are removed.

`rvmax` applies the function `max` to each component of the argument `x`. Missing values are removed.

`rvrange` applies the function `range` to each component of the argument `x`. Missing values are removed.

`min.rv` returns the minimum of the random *vector*, returning thus one random variable. Similarly `max.rv` returns the maximum of a vector.

`pmin.rv` and `pmax.rv` returns the componentwise minima or maxima of several random vectors or constants, yielding thus a random vector of the same length.

Arguments

`x`	an `rv` or `rvsummary` object
`na.rm`	remove missing values?
`...`	one or more `rv` objects or numeric objects

Value

A *numeric* vector of the same dimension as `x`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

rvmedian, rvmean.

Examples

```
x <- rvpois(10, lambda=3)
rvmin(x)
rvmax(x)
rvrange(x)
```

---

hist.rv *Histogram of a random vector*

Description

hist.rv shows a grid of histograms generated from random draws of the random vector argument.

Usage

```
## S3 method for class 'rv'
hist(
  x,
  grid = c(4, 5),
  xlim = x.range,
  main = paste(xname, "simulation"),
  freq = FALSE,
  ...
)
```

Arguments

x	an object
grid	a vector of two numbers, indicating the size of the grid to plot the histograms
xlim	x limits
main	main title
freq	logical; if FALSE, plots as probability density, as it should.
...	Other arguments passed on to hist

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
  ## Not run:
  x <- rvnorm(30)
  hist(x)

## End(Not run)
```

`is.constant` *Constant Vectors*

Description

Functions to coerce or test for non-random objects.

Usage

```
is.constant(x)

as.constant(x)
```

Arguments

`x`	an object, random variable (rv) or not

Details

`is.constant` returns `TRUE` for each component of the argument object if there is only one simulation (that is, the variable is "constant").

Note: rv objects that merely have variance zero are not therefore necessarily "true" constants.

`as.constant` coerces `rv` or `rvsummary` objects into constant strings; `NA` is returned for component that is not random.

Value

a logical vector (not rv), TRUE if a component is constant w.p. 1

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
is.constant(1)         # TRUE
is.constant(as.rv(1))  # TRUE
setnsims(200)
x <- rvbern(prob=0.001)
all(sims(x)==0)        # most probably true
is.constant(x)         # always FALSE
x <- rvnorm(3)
x[1] <- 1
as.constant(x)         # 1, NA, NA
all(is.random(x) & is.na(as.constant(x))) # always TRUE
```

---

is.fuzzy *Fuzziness*

Description

Tests whether an object is "fuzzy", i.e. a logical random scalar that has probability strictly between zero and one (not strictly true nor strictly false).

Usage

```
is.fuzzy(x)
```

Arguments

`x`	an object, random or constant

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- as.logical(rvbern(1,0.4)) # a logical random variable
is.fuzzy(x) # TRUE, since x is logical and not constant
is.fuzzy(x<2) # FALSE, since x is less than 2 with probability one
is.fuzzy(rvnorm(1)) # FALSE, since it's not a probability
is.fuzzy(TRUE) # FALSE, since TRUE is strictly TRUE
is.fuzzy(1) # FALSE, since 1 is not a logical variable
```

---

is.na.rv *Missing Data Indicators*

Description

`is.na.rv` returns the distribution (random variable) of the indicator function of missing data. `rv.all.na` returns `TRUE` if all components of the argument vector are completely missing. `rv.any.na` returns `TRUE` if any component of the argument vector has missing values.

Usage

```
## S3 method for class 'rv'
is.na(x)
```

Arguments

`x`	an rv object

Details

Internally, `is.na.rv` applies the function `is.na` to each simulation of each component of the argument vector.

Value

`is.na.rv` returns a "Bernoulli" random vector of the same length and dimension as those of `x`.

`rv.all.na` and `rv.any.na` return `TRUE` or `FALSE` (single value).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- trunc(rvnorm(1))
y <- !(x==0 & NA) # TRUE if x!=0
x <- y*x
is.na(x)     # 69%: Pr(-1<Z<1)
is.logical(is.na(x)) # TRUE
rv.any.na(x) # TRUE
rv.all.na(x) # FALSE
```

`ivplot` *Interval plot*

Description

Create a plot based on a data frame providing endpoints of intervals, colors, line weights etc.

Usage

```
ivplot(
  X,
  name = "",
  file.name = "",
  split = NULL,
  Intervals = NULL,
  xlim,
  left.margin = 3,
  x.ticks = NULL,
  exp.labels = FALSE,
  xlab = "",
  title = "",
  top.axis = FALSE,
  use_color = TRUE,
  vline = NULL,
  device = "X11",
  size = c(297, 210)/25.4/2,
  font.family = "Courier",
  cex.label = NULL,
  ...
)
```

Arguments

`X`	A data frame providing data for creating one interval per row. See details below.
`name`	Name of file to produce
`file.name`	Name of file to produce

split	Name of column by which to divide the plot into groups.
Intervals	A list defining what intervals or dots to output per each row.
xlim	Numeric vector of length 2. Limits for the horizontal axis.
left.margin	Scalar. Size of left margin. If labels take too much space, increase this (default is 3)
x.ticks	Numeric vector.
exp.labels	Logical. Use log scale? Then print numeric values at x-ticks in the original (exponentiated) scale
xlab	Character.
title	Character; title.
top.axis	Logical. Print top axis?
use_color	Logical. Use color in plot or black?
vline	Scalar. Plot vertical line (will be plotted before intervals are
device	Character. To which device to output?
size	Numeric vector of length 2. Size of plot: vertical and horizontal sizes in inches.
font.family	Character. Font family (sans (Helvetica), serif (Times), mono (Courier), ...)
cex.label	number, a factor to shrink the 'cex' of the labels, between 0 and 1
...	Other arguments passed to plot

Details

...

Value

The file name that was output; as a side effect a plot (a pdf file if device="pdf".)

Author(s)

J Kerman

---

lines.rv *Add Connected (Random) Line Segments to a Plot*

Description

Adds a sample of line segments randomly drawn from the joint distribution of (x,y).

Usage

```
## S3 method for class 'rv'
lines(x, y, type = "l", ...)
```

Arguments

x, y	coordinate vectors of points to join
type	character indicating the type of plotting, currently 'l' and 'p' are the only possibilities
...	further arguments passed to points

Details

The size of the sample (number of segments drawn) is determined by rvpar(line.sample).

lines.rv is implemented as part of points.rv.

See points.rv for details of the parameters.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
## Not run:

  x <- as.rv(1:10)
  y <- rvnorm(mean=x)
  par(mfrow=c(2,2))
  plot(x, y, type="b", main="Intervals and random lines", rvcol="blue", col="gray")
  plot(x, y, type="l", main="Only random lines", col="gray")
  plot(x, E(y), type="b", main="Means, connected by a constant line", col="gray")
 plot(x, rvmedian(y), type="b", pch=19, main="Median & middle 95 pc CI band", col="darkgray")
  lines(rvquantile(y, 0.025), col="gray")
  lines(rvquantile(y, 1-0.025), col="gray")

## End(Not run)
```

Math.rv *Mathematical functions and Operators for rv Objects*

Description

Mathematical functions and operators adapted to work with random variable (rv) objects.

Usage

```
## S3 method for class 'rv'
Math(x, ...)

## S3 method for class 'rv'
Ops(e1, e2 = NULL)
```

Arguments

x	object
...	further arguments passed to or from other methods
e1	object
e2	object

Details

The operator method preserves the names of the longer vector (or those of the first if the lengths match).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- rvnorm(10)
-x
names(x) <- paste("x[", seq_along(x), "]", sep="")
x + 1:10
1:2 + x
cumsum(x)
cumprod(exp(x))
```

matmult *Random Matrix Multiplication*

Description

Multiplies two random matrices, if they are conformable. If one argument is a vector, it will be coerced to either a row or column matrix to make the two arguments conformable. If both are vectors it will return the inner product.

Usage

```
`%*%.rv`(x, y)

x %**% y
```

Arguments

x, y	numeric or complex matrices or vectors.

Details

Optimized internally for the case of random matrix multiplied by a constant column vector.

Value

The (distribution of the) matrix product. Use drop to get rid of dimensions which have only one level.

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

matrix, Ops, diag.

Examples

```
x <- 1:4
(z <- x %*% x)    # scalar ("inner") product (1 x 1 matrix)
drop(z)             # as scalar

y <- diag(x)
z <- matrix(1:12, ncol = 3, nrow = 4)
y %*% z
```

```
y %*% x
x %*% z
```

`mean.rv` *Distribution of the Arithmetic Mean of a Random Vector*

Description

`mean.rv` computes the distribution of the arithmetic average of its argument `rv` object.

Usage

```
## S3 method for class 'rv'
mean(x, ...)
```

Arguments

`x`	an object
`...`	further arguments passed to or from other methods

Details

`mean` gives the distribution (that is, a random variable object) of the statistic $\frac{1}{n}\sum_{i=1}^{n} x_i$ (`sum(x)/length(x)`).

In particular, `mean(x)` of a random vector `x` of length one is equal to `x` as it would be in the case of numerical `x`.

To find the expectation of a random vector `x` (that is, the individual means of random components in a vector), use `rvmean(x)` (same as `E(x)` and `Pr(x)`).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`rvmean`

Examples

```
y <- rvnorm(10, mean=0, sd=1)
m1 <- mean(y)
m2 <- rvnorm(1, mean=0, sd=1/sqrt(10))
print(c(m1, m2)) # should have the same distribution
```

`median.rv` *Distribution of the Sample Median*

Description

Compute the distribution sample median of the vector of values given as its argument.

Usage

```
## S3 method for class 'rv'
median(x, na.rm = FALSE, ...)
```

Arguments

`x`	a randomv vector containing the components whose distribution of the median value is to be computed.
`na.rm`	a logical value indicating whether `NA` values should be stripped before the computation proceeds.
`...`	further arguments passed to `median`

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`rvmedian` for the componentwise medians. `quantile` for general quantiles.

Examples

```
x <- rvnorm(10) ## A random vector of length 10.
median(x)       ## A random scalar (vector of length 1).
rvmedian(x)     ## A numeric vector of length 10.
```

`mlplot` *Horizontal interval plot of components of a random vector*

Description

`mlplot` plots the scalar components as of the given random array or vector as horizontal intervals, grouped by row.

Usage

```
mlplot(X, ...)

## Default S3 method:
mlplot(
  X,
  y.center = TRUE,
  y.shift = 0,
  y.map = NULL,
  mar = par("mar"),
  left.margin = 3,
  vline = NULL,
  top.axis = TRUE,
  exp.labels = FALSE,
  x.ticks = NULL,
  axes = NULL,
  xlim = NULL,
  ylim = NULL,
  xlab = deparse(substitute(X)),
  ylab = NULL,
  las = NULL,
  add = FALSE,
  ...
)
```

Arguments

`X`	a random array or vector
`...`	further arguments passed to plot and points
`y.center`	center the intervals nicely at each y-coordinate?
`y.shift`	add this amount to each y coordinate of an interval
`y.map`	optional function to compute the y-coordinates, given `X`
`mar`	the margins of the plot
`left.margin`	offset to add to the left margin of the plot (to add space for the labels)
`vline`	if numeric, plot vertical lines at these (horizontal) coordinates
`top.axis`	(logical) plot the top axis?

exp.labels	(logical) if the original scale is logarithmic, label ticks in original (exp) scale?
x.ticks	positions for the ticks of the x-axis
axes	(logical) plot the axes at all?
xlim	x limits
ylim	y limits
xlab	x label
ylab	not used (instead of labels, the row names are shown)
las	the style of axis labels, see par
add	(logical) add the intervals to an existing plot?

Details

mlplot plots the scalar components of a vector or an array (2 or 3-dimensional) vertically (up to down) so that a component of a vector or a row of a matrix is plotted at vertical points 1...nrow(x).

An 'mlplot' of a vector implements a "forest plot."

Scalars on the same row are plotted closely together. The positioning of the scalars within a row are controlled by the arguments y.center, y.shift, y.map. These do not need to be set for the default plot; if two arrays or vectors are plotted over on top of each other (using add=TRUE) then you should probably change y.shift which controls the vertical position of the array elements.

See demo(mlplot) for a detailed

To change the color of the random components of the vector, use rvcol. Typically this is of the same length as X, giving the color 'theme' for each component.

If X is a 3-dimensional array, mlplot is called repeatedly for each 2-dimensional array X[,,k] for each k.

X may also be a fixed numeric object.

NAs (or random scalars with 100\

mlplot is still experimental.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
## Not run:
  # You can run this complete example by typing demo("mlplot")
```

```
  n.rows <- 4; n.cols <- 5; n <- (n.rows*n.cols)
  # Draw some fixed numbers
  mu.true <- rnorm(1:n.rows, mean=1:n.rows, sd=1)
  sigma.true <- 1
  theta <- rvmatrix(rvnorm(n=n.cols, mean=mu.true, sd=sigma.true), nrow=n.rows)
  #
  col.labels <- paste("Time", 1:n.cols, sep=":")
  row.labels <- paste("Unit", 1:n.rows, sep=":")
  dimnames(theta) <- list(row.labels, col.labels)
  #
  par(mfrow=c(2,2))
  mlplot(theta, main="theta")
  abline(v=0, lty="dotted")
  mlplot(t(theta), main="theta transposed")
  abline(v=0, lty="dotted")
  row.sd <- apply.rv(theta, 1, sd.rv)
  col.sd <- apply.rv(theta, 2, sd.rv)
  x.max <- max(rvquantile(c(row.sd, col.sd), 0.99))
  mlplot(row.sd, xlim=c(0, x.max), main="theta: within-row sd for each unit")
  abline(v=0)
  mlplot(col.sd, xlim=c(0, x.max), main="theta: between-row sd for each time point")
  abline(v=0)

## End(Not run)
```

---

numeric_rv *Numeric Random Vectors*

Description

Creates or coerces rv objects of type "numeric".

Usage

```
## S3 method for class 'rv'
is.numeric(x)

## S3 method for class 'rv'
as.numeric(x, ...)

## S3 method for class 'rvfactor'
as.numeric(x, ...)
```

Arguments

x	an rv object to be coerced or tested.
...	further arguments passed to or from other methods.

Details

`is.numeric(x)` returns `TRUE` if and only if *each* component of `x` is numeric-valued.

`as.numeric.rv` coerces an rv object into numeric-valued one. In effect, the function `as.numeric` is applied to all simulations.

Random factors are not numeric (just as non-random factors aren't).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`numeric`.

Examples

```
x <- as.logical(rvbern(1,0.5)) # Bernoulli rv
is.numeric(x)           # FALSE
x <- as.numeric(x)      # coerce to numeric; all TRUEs become ones, FALSEs zeros
is.numeric(x)           # TRUE
```

`outer.rv` *Outer Product of Random Arrays*

Description

`outer.rv`

Usage

```
outer.rv(X, Y = NULL, FUN = "*", ...)
```

Arguments

`X`	First argument for function `FUN`
`Y`	Second argument for function `FUN`; if missing, `X` is used instead
`FUN`	a function to use on the outer products; a character string or a function
`...`	optional arguments to be passed to `FUN`

Details

Implements the outer product for random arrays.

Note. `outer` is not a generic function; thus `outer(x)` will not work if `x` is an rv object. You must write `outer.rv(x)` explicitly.

See the function `outer` for further details.

Value

A random array.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
#
```

---

plot.rv *Plotting Scatterplots of Random Variable Objects*

Description

Draw a "random scatter plot" or random points as horizontal or vertical intervals.

Usage

```
## S3 method for class 'rv'
plot(x, y = NULL, ...)
```

Arguments

`x`	an rv object
`y`	random or fixed vector
`...`	other arguments passed on to `plot`

Details

If a component x is fixed and the corresponding component of y is random, the resulting 'point' is a vertical uncertainty ('credible') interval. *NOTE.* You must call `plot.rv` explicitly to obtain this behavior.

If a component y is fixed and the corresponding component of x is random, the resulting 'point' is a horizontal uncertainty ('credible') interval.

If a component of x and the corresponding component of y is random, the resulting 'point' is a scatterplot of simulations from the joint distribution of code(x,y).

Compatible with objects of class 'rvsummary'.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`mlplot`

Examples

```
x <- as.rv(1:30)
y <- rvnorm(mean=x, sd=1)
## Not run: plot(x, y)
## Not run: plot(y, x)
## Not run: plot(y)
y <- as.rvsummary(x)
## Not run: plot(x, y)
## Not run: plot(y, x)
## Not run: plot(y)
```

`points.rv` *Add Points and Intervals to a Plot*

Description

Draw a sequence of points or uncertainty intervals at specified (fixed) x-coordinates.

Usage

```
## S3 method for class 'rv'
points(
  x,
  y = NULL,
  type = "p",
  xlim = NULL,
  ylim = NULL,
  rvlwd = rvpar("rvlwd"),
  rvcol = rvpar("rvcol"),
  rvpoint = rvpar("rvpoint"),
  rvlex = rvpar("rvlex"),
  ...
)
```

Arguments

x	x-coordinates
y	y-coordinates
type	character indicating the type of plotting
xlim	x-limits (optional)
ylim	y-limits (optional)
rvlwd	line width of the thin interval
rvcol	colors for the intervals
rvpoint	character vector of length 3, indicating intervals (points) to print
rvlex	factor to multiply rvlwd with, to get the thicker interval
...	further arguments passed to points

Details

Each point with a fixed coordinate and a random coordinate is plotted as an interval. If lines are plotted (type="l" or type="b"), the result is a random draw of lines connecting the coordinates. See lines.rv for details on how to set the sample size of the random draw.

Each interval consists of a maximum of three components. (1) a dot (2) thick interval (3) thin interval. Typically the dot marks the mean or the median; the thin and the thick intervals show a shorter and a longer middle uncertainty interval. The appearance of these intervals can be controlled using the parameters rvlwd, rvpoint, rvcol, and rvlex.

rvlwd sets the line width of the thin interval; rvlex sets the factor to multiply rvlwd to get the line width of the thicker interval.

points attempts to color the intervals and the dot using the color given as rvcol. The basic name of the color should be given, e.g. "red" or "blue". The thin line is colored using the basic color, the thick line is colored using a darker hue (numbered '2', e.g. "red2") and the dot is colored using the darkest hue (numbered '3', e.g. "red3"). That is, for example. if rvcol='red', the color scheme generated for the dot, the thick line, and the thin line, respectively, are c('red3', 'red2', 'red').

Special color themes: the default `rvcol` color scheme is called `"default"` and yields the color scheme `c("grey20", "grey40", "grey60")`. Other special color themes: `"grey"`, `"lightgrey"`, `"darkgrey"`. (The spellings 'gray' and 'grey' are interchangeable).

The parameter `rvpoint` is a character vector of length 3, with the first component indicating what to plot as a dot (possible values: "mean", "median"), the second component indicating what to plot as a "thick interval" (possible values: "n\ component indicating what to plot as a "thin interval". Default: `c("mean", "50%", "95%")`. If you wish only to plot the mean and the 95\ `rvpoint=c("mean", "95%", NA)`.

The color `col` is used for plotting fully fixed dots (both x and y coordinates fixed) and lines (fixed and *random lines* – see `lines.rv`).

NOTE. This parameterization is yet experimental, and may change.

It is possible to have both `x` and `y` random, but this code is not yet fully functional.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
  x <- as.rv(1:10)
  y <- rvnorm(mean=x)
  par(mfrow=c(2,2))
  plot(x, y, main="Fixed x-coordinate")
  plot(y, x, main="Fixed y-coordinate")
  plot(x, y, lwd=4, rvcol="red", main="Color and line width changed")
  plot(x, y, type="b", main="Intervals and random lines", rvcol="blue", col="gray")
  ## Not run:
    # Don't use the rv-only parameters when plotting fixed vectors.
    plot(x, E(y), rvcol="blue", col="gray")
    plot(x, E(y), rvcol="blue", col="gray")

## End(Not run)
```

---

posterior *Generate Posterior Simulations*

Description

Generate posterior simulations for a given fitted linear or general linear model, assuming the standard "noninformative" priors on the unknowns.

Usage

```
posterior(obj, ...)
```

Arguments

obj	an object
...	further arguments

Value

A (named) list of random vectors. For example, the lm method returns a list with components sigma (the residual s.d.) and beta, the regression coefficients.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
  ## Not run:
  x <- 1:20
  y <- rnorm(length(x), mean=x, sd=10)
  print(summary(fit <- lm(y ~ x)))
  bayes.estimates <- posterior(fit)

## End(Not run)
```

---

postsim *Generate Posterior Simulations for lm or glm Objects (defunct)*

Description

DEFUNCT. Use posterior instead.

Usage

```
postsim(fit)
```

Arguments

fit	an lm or glm object

Details

Generate posterior simulations for a given fitted linear or general linear model, assuming the standard "noninformative" priors on the unknowns.

Value

A (named) random vector for each fitted coefficient.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

---

print.rv *Print Distribution Summary of a Random Variable*

Description

Prints a summary of the random variable object.

Usage

```
## S3 method for class 'rv'
print(x, digits = rvpar("print.digits"), ...)
```

Arguments

x	an rv object
digits	minimal number of significant digits
...	further arguments passed to or from other methods

Details

Invokes first the summary method of the object, then prints the result.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`rvfactor`

Examples

```
print(rvnorm(mean = rvnorm(1)))
```

`print.rvfactor` *Categorical Random Variables (Random Factors)*

Description

Creates or tests for objects of type "`rvfactor`".

Usage

```
## S3 method for class 'rvfactor'
print(x, all.levels = FALSE, ...)

rvfactor(x, ...)

## Default S3 method:
rvfactor(x, levels = NULL, ...)
```

Arguments

`x`	object to be coerced or tested.
`all.levels`	logical; whether to print all levels or not (see below for details)
`...`	other arguments
`levels`	factor levels (labels for the levels)

Details

Internally random factors are integer-valued just like regular factors in R.

The number of levels to print when `all.levels==FALSE` can be set by `rvpar(max.levels=...)`. By default this is set to 10.

Value

`rvfactor`: an `rvfactor` object.

`is.rvfactor`: `TRUE` or `FALSE`.

`as.rv.rvfactor`: an `rv` object.

`as.rvfactor.rv`: an `rvfactor` object.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
# Probabilities of each integer of trunc(Z) where Z ~ N(0,1) ?
x <- rvnorm(1)
rvfactor(trunc(x))
rvfactor(x>0)
rvfactor(rvpois(1, lambda=0.5))
```

---

quantile.rv *Distribution of a Quantile of a Random Vector*

Description

`quantile.rv` returns the distribution of the quantile of a random vector (as a random variable).

Usage

```
## S3 method for class 'rv'
quantile(x, ...)
```

Arguments

`x`	an object
`...`	further arguments passed to or from other methods

Value

A random vector (rv object) with components giving the distribution of the desired quantiles.

Note

quantile.rv does not return the simulated quantiles of the quantiles of the argument x. This is done by rvquantile.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvnorm(30)
quantile(x)
```

---

range.rv *Distribution of the Range of a Random Vector*

Description

range.rv returns a 2-component random vector containing the distributions of the minimum and the maximum values of all the given arguments.

Usage

```
## S3 method for class 'rv'
range(..., na.rm = FALSE, finite = FALSE)
```

Arguments

...	further arguments passed to or from other methods
na.rm	logical, indicating if NAs should be omitted
finite	logical, indicating if all non-finite elements should be omitted

Details

This is the rv-compatible version of the function range.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`quantile.rv`

Examples

```
x <- rvnorm(mean=1:10, sd=1)
print(range(x))
print(quantile(x, c(0,1)))
```

`rep.rv` *Replicate Elements of Random Vectors*

Description

Transpose a random array by permuting its dimensions and optionally resizing it.

Usage

```
## S3 method for class 'rv'
rep(x, times, ...)
```

Arguments

`x`	a random vector to be replicated
`times`	number of replications
`...`	further arguments passed to `rep`

Details

This is the rv-compatible version of the function `rep`.

Since `rep` is not a generic function, the whole name `rep.rv` must be specified when calling the function when `x` is an 'rv' object.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`rep`

Examples

```
print(rep(rvnorm(1), times=4))
```

`rv` *Random Vectors*

Description

Creates or tests for objects of type "`rv`".

Usage

```
rv(length = 0)

is.rv(x)
```

Arguments

`length`	desired length.
`x`	object to be coerced or tested.

Details

`rv` creates a random vector of the specified length. The elements of the vector are all equal to `NA`.

`is.rv` returns TRUE if its argument is a rv object, FALSE otherwise.

`as.rv` attempts to coerce its argument to the random vector (rv) type.

`is.random` returns `TRUE` or `FALSE` for each component of the argument vector, depending on whether the component is a random variable object.

`is.rvobj` tests whether its argument object is either of class `rv` or of class `rvsummary`.

`as.rvobj` coerces its argument object to `rv` unless the object is an rv object (`is.rvobj(x)` is `TRUE`).

Value

An rv object of desired length, with the single simulation value `NA`.

Note

rv objects are internally lists with the class attribute set to "rv". The number of simulations in rv objects is set by setnsims. This is by default set to 2500.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

For a short version of the paper, view the vignette by vignette("rv").

Examples

```
x <- rv(1)
```

---

rvattr *Attributes of Random Variables*

Description

rvattr

Usage

```
rvattr(x, attrib = NULL)

rvattr(x, attrib = NULL, by.name = FALSE) <- value
```

Arguments

x	an object
attrib	name of the attribute
by.name	logical; attempt matching of attributes by name?
value	vector of values to set; can be a list or an atomic vector

Details

If by.name=TRUE, the values within the list value are matched by their name (e.g. 'theta[1]') if possible. Matching by NA or the empty string in a name is not possible.

Otherwise, the list is matched by position; in this case, the length of value must be equal to that of x.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
##
```

---

rvbern *Generate a Random Vector from a Bernoulli Sampling Model*

Description

rvbern generates a random vector where each simulation comes from a Bernoulli sampling distribution.

Usage

```
rvbern(n = 1, prob, logical = FALSE)
```

Arguments

n	number of random scalars to draw
prob	probability of "success"; may be a random vector itself
logical	logical; return a logical random variable instead

Details

rvbern is a special case of rvbinom with the argument size=1.

If logical is TRUE, the function returns a logical random variable which has TRUE for 1, FALSE for 0. (The printed summary of this object is slightly different from a regular continuous numeric random variable.)

Value

A random vector (an rv object) of length n.

Note

The resulting vector will not be independent and identically distributed Bernoulli unless prob is a fixed number.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
rvbern(2, prob=0.5)
rvbinom(2, size=1, prob=0.5) # Equivalent
print(rvbern(1, 0.5, logical=TRUE)) # won't show the quantiles
print(as.logical(rvbern(1, 0.5))) # equivalent
```

---

rvbeta *Generate Random Vectors from a Beta Sampling Model*

Description

rvbeta generates a random vector from the beta sampling model;

Usage

```
rvbeta(n = 1, shape1, shape2)
```

Arguments

n	integer, number of random variables to generate
shape1	positive number or rv, 1st shape parameter
shape2	positive number or rv, 2nd shape parameter

Details

rvnbeta(n, a, b) ("neutral" Beta distribution) is equivalent to rvbeta(n, 1/3+a, 1/3+b).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
n <- 12         # sample size
y <- (0:(n-1))  # observations
a <- b <- 1/3   # the neutral beta prior
rvbeta(1, shape1=a+y, shape2=b+n-y)
rvnbeta(1, shape1=y, shape2=n-y)
```

`rvbinom` *Generate Random Variables from a Binomial Sampling Model*

Description

Generates a random vector from a binomial sampling model.

Usage

```
rvbinom(n = 1, size, prob)
```

Arguments

`n`	integer, number of random variables to generate
`size`	integer or integer-valued rv: the number of trials (size of each sample)
`prob`	prior probability of success of each trial (may be constant or an rv object)

Details

`rvbinom` generates a random vector with given length, the distribution for size and the distribution for the probability of success.

Value

An rv object.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
## Not run:

  s <- 1 + rvpois(1, lambda=3)        # A prior distribution on the 'size' parameter.
  rvbinom(1, size=s, prob=0.5)     # The 'size' is random.
  p <- rvbinom(1, 10, prob=0.5)/10 # Prior probability of success.
  rvbinom(1, size=10, prob=p)      # Now the probability is random.
  rvbinom(1, size=s, prob=p)       # Both the size and the probability are random.

## End(Not run)
```

---

rvboot *Generate a Random Vector from an Empirical Distribution*

Description

`rvboot` generates a random vector of the same length as data from the empirical distribution of the data.

Usage

```
rvboot(data)
```

Arguments

`data`	A vector of constants

Details

`rvboot`

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
y <- rnorm(30) # Some data: 30 draws from standard normal.
x <- rvboot(y) # A random vector of length 30 (each component has the same distribution)
print(mean(x)) # Bootstrap estimate of the mean.
print(sd.rv(x))   # Bootstrap estimate of the sd.
# rvinci(mean(x), 0) # Hypothesis test: mean of x is zero (at 5% level) FALSE => reject.
```

`rvcat` *Generate Categorical Random Variables*

Description

Generates a random factor (i.e. a categorical random variable), given the probabilities of each category and their corresponding labels.

Usage

```
rvcat(n = 1, prob, levels = NULL)
```

Arguments

`n`	integer, number of random variables to generate
`prob`	vector of probabilities of successes of each trial (may be constant or an rv object)
`levels`	(character) labels for the categories

Details

The length of `prob` determines the number of bins.

The vector `prob` will be normalized to have sum 1.

Value

A *random factor* of length `length(prob)`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

rvfactor

Examples

```
rvcat(1, prob=c(0.5, 0.3, 0.2)) # default levels: 1, 2, 3
rvcat(1, prob=c(5, 3, 2)) # same as above
p <- rvdirichlet(1, alpha=c(0.7, 0.3)) # prior probabilities
rvcat(1, prob=p, levels=c("Group 1", "Group 2"))
```

---

rvcauchy *Generate Random Variables from a Cauchy Sampling Model*

Description

Random vector generation for the Cauchy distribution.

Usage

```
rvcauchy(n = 1, location = 0, scale = 1)
```

Arguments

n	integer: number of variables to generate
location	location parameter (may be random)
scale	scale parameter (may be random)

Details

For details on the Cauchy distribution, see Cauchy. See also rvt; Cauchy is a special case of the t-distribution with 1 degree of freedom, and therefore rvcauchy(n,location,scale) is equivalent to rvt(n, mu, scale, df=1).

Value

A random vector (rv object) of length n.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

rvchisq *Generate Random Variables from a Chi-Square Sampling Model*

Description

Generates a random vector from a chi-square sampling model.

Usage

```
rvchisq(n = 1, df, ncp = 0)
```

Arguments

n	number of variables to generate
df	integer, degrees of freedom, may be random
ncp	non-centrality parameter, may be random

Details

If any of the arguments are random, the resulting simulations may have non-Poisson marginal distributions.

Value

A random vector (rv object) of length n.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
rvchisq(1, df = 3)
```

rvci *Credible (Uncertainty) Intervals for Random Scalars*

Description

Computes credible (uncertainty) intervals for a given vector, given quantiles or the size of the middle interval

Usage

```
rvci(obj, interval = 0.95, one.sided = FALSE, left = TRUE)
```

Arguments

obj	random scalar or vector
interval	size of the middle interval or the quantile range of the interval
one.sided	logical, FALSE if two-sided interval is desired
left	logical, indicating if the left one-sided interval is desired

Details

If `interval` is of length two or more, the return value will be the quantiles given by `range(interval)`.

Value

For two-sided intervals, an array of numbers of dimension `c(2,length(x))`, for one-sided intervals, a vector of the same length as `x`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
rvci(rvnorm(1), interval=0.683) # Should be about c(-1,1).
```

rvconst *Random Vector with a Point-Mass Distribution*

Description

Coerces a given vector of constants into a random vector with 1 simulation in each component.

Usage

```
rvconst(n = 1, x = 0)
```

Arguments

n	integer: number of variables to generate
x	a vector of constants

Details

Coerces a given vector of constants into a random vector with 1 simulation in each component.

Value

A random vector (rv object) of length n.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvconst(x=1:3)
c(x, 4)
```

rvcov *Covariance Between Components of Random Vectors*

Description

rvcov

Usage

```
rvcov(x, y = NULL, ...)
```

Arguments

x	a random vector
y	(optional) a random vector
...	further arguments passed to or from other methods

Details

rvcov

Value

A covariance matrix.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvnorm(mean=1:3)
y <- rvnorm(mean=2:4)
rvcov(x,y)
rvcov(x,x)
```

rvcut *Convert Numeric to Random Factor*

Description

Convert implements the 'cut' function using random variables.

Usage

```
rvcut(x, ...)
```

Arguments

x	a plain or a random vector which is to be converted to a factor by cutting.
...	arguments passed to the function cut.

Value

A random factor.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

rvfactor, cut.

Examples

```
rvcut(rvnorm(1), breaks=c(-Inf,-2,-1,0,1,2,Inf))
```

rvdens *Sample from an arbitrary density function using grid approximation*

Description

rvdens generates a random vector where each simulation comes from a Bernoulli sampling distribution.

Usage

```
rvdens(n = 1, FUN, range, unitprecision = 10, ...)
```

Arguments

n	number of random scalars to draw
FUN	density function
range	range to discretize over
unitprecision	how many points per unit length
...	other arguments passed on to FUN

Value

A random vector (an rv object) of length n.

Note

The resulting vector will not be independent and identically distributed Bernoulli unless prob is a fixed number.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvdens(FUN=stats:::dnorm, range=c(-5, 5), unitprecision=10)
y <- rvnorm(1) ## Should be close to x
```

`rvdirichlet` *Generate Random Variables from a Dirichlet Sampling Model*

Description

Generates random variables from a Dirichlet sampling model.

Usage

```
rvdirichlet(n = 1, alpha)
```

Arguments

`n`	integer: number of vectors to generate
`alpha`	the parameter vector; may be random

Details

The Dirichlet distribution is a generalization of the Beta distribution. (If alpha is of length two, `rvdirichlet` draws from the Beta model.)

Value

A random vector (rv object) of length `n`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
## Not run:

  a <- rvdirichlet(1, alpha=c(6, 3, 1)) #
  sum(a) # one with probability 1

## End(Not run)
```

`rvdiscrete` *Generate Random Vectors from a Discrete Sampling Model*

Description

Generates random variables from a discrete distribution (from a finite population with replacement).

Usage

```
rvdiscrete(n = 1, x, prob = NULL)
```

Arguments

`n`	integer: number of scalars to generate
`x`	values of the distribution
`prob`	probabilities (optional, default: all equal)

Details

Computes a random vector of length `n`, consisting of identicallly distributed discrete random scalars with the discrete distribution with values `x` and corresponding probabilities `prob`. If `prob` is not given, all values are considered equally distributed.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
## Not run:

  # 8 people draw a number each from 1..10 with replacement.
  # What is the probability that the highest number of the eight is "10"?
  u <- rvdiscrete(n=8, x=1:10) # 8 iid variables from the discrete uniform 1:10.
  Pr(max(u)==10)
  # What is the probability that the person with the 3rd smallest number
  # has at least "3"?
  s <- sort(u) # order distribution
  Pr(s[3]>=3)

## End(Not run)
```

`rvempirical` *Generate a Random Vector from an Empirical Distribution*

Description

`rvempirical` generates a random vector of the same length as data from the empirical distribution of the data.

Usage

```
rvempirical(n, data)
```

Arguments

`n`	Number of i.i.d. rv components to generate
`data`	Data (constants)

Details

`rvempirical`

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
y <- c(1.0, 1.2, 3, 1.1, 0.8, 0.9) ## Some data
x <- rvempirical(4, data=y)
```

rvexp *Generate Random Vectors from an Exponential Sampling Model*

Description

rvexp

Usage

```
rvexp(n = 1, rate = 1)
```

Arguments

n	integer: number of variables to generate
rate	prior distribution for the rate parameter (constant or random)

Details

rvexp

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
y <- rvexp(1, rate=rvexp(1)) # What marginal distribution does y have now?
```

rvgamma *Generate Random Variables from a Gamma Sampling Model*

Description

Generates random variables from a Gamma sampling model.

Usage

```
rvgamma(n = 1, shape, rate = 1, scale = 1/rate)
```

Arguments

n	integer: number of variables to generate
shape	shape parameter, may be a rv
rate	rate parameter, may be a rv
scale	inverse of rate, may be specified optionally instead of rate

Details

`rvngamma(n, shape, rate)` is equivalent to `rvgamma(n, 1/3 + shape, rate)`.

Value

A random vector (rv object).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
round(rvmedian(rvngamma(n=1, shape=1:10, rate=1)), 1) ## close to 1:10
```

rvhist *Histogram of Distributions of Components of a Random Vector*

Description

rvhist shows a grid of histograms of simulations of the components of a random vector.

Usage

```
rvhist(x, ...)
```

Arguments

x	an rv object
...	further arguments passed to the function hist

Details

Outputs a histogram using the hist function with the option freq=FALSE. This can be overridden by specifying the argument freq or prob. See the function hist for details.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

rvifelse *Conditional Random Element Selection*

Description

rvifelse is the rv-compatible version of the function ifelse.

Usage

```
rvifelse(test, yes, no)
```

Arguments

test	an object which can be coerced to logical mode.
yes	return values for true elements of test
no	return joint simulations and not simulations from each component separately

Details

rvifelse returns a *random* value with the same shape as test which is filled with random or constant elements selected from either yes or no, depending on whether the random draw in an element of test is TRUE or FALSE.

Value

A *numeric* array of dimensions size times length(x).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

ifelse.

---

rvinvchisq — *Generate Random Variables from a Inverse-Chi-Square Sampling Model*

Description

rvinvchisq

Usage

```
rvinvchisq(n = 1, df, scale = 1)
```

Arguments

n	integer: number of variables to generate
df	degrees of freedom (may be random)
scale	scale parameter (may be random)

Details

rvinvchisq

Value

A random vector (rv object).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
rvinvchisq(df=3, scale=2)
```

`rvmapply` *Apply a function to multiple random vector arguments*

Description

`rvmapply` is the rv-compatible version of `mapply`. It repeats the function `FUN` for each joint draw of the random (or constant) arguments, while allowing vectorizing.

Usage

```
rvmapply(
  FUN,
  ...,
  MoreArgs = NULL,
  SIMPLIFY = FALSE,
  USE.NAMES = TRUE,
  SAMPLESIZE = NULL
)
```

Arguments

`FUN`	the function to apply to the simulations of `X`.
`...`	further arguments to `FUN`, possibly random vectors or array.
`MoreArgs`	Other args passed to `FUN` 'as is' (must not be rv objects unless the function already accepts them)
`SIMPLIFY`	logical; see `mapply` for details
`USE.NAMES`	logical; see `mapply` for details
`SAMPLESIZE`	if specified, takes a (joint) sample of the simulations and processes only them.

Details

rvmapply applies a given function to each simulation (vector or array) of the given random vectors, returning a the results as a random vector or array.

The dimensions of each joint draw are preserved. For an example, see solve, that returns the distribution of the inverse of a random matrix.

Usually used in functions that implement an 'rv'-compatible routine.

For an example of a function that uses SAMPLESIZE, abline.

Value

Depends on FUN; a random vector or array if FUN is numeric.

Note

If the function (FUN) has an argument "FUN", it must be specified within the list supplied to MoreArgs.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

mapply, simapply

---

rvmatch *Generate a Random Vector from a Bernoulli Sampling Model*

Description

rvmatch returns a (random) vector of the positions of (first) matches of its first argument in its second.

Usage

```
rvmatch(x, table, nomatch = NA_integer_, incomparables = NULL)
```

Arguments

x	random vector, regular atomic vector, or NULL: the values to be matched.
table	random vector, regular atomic vector, or NULL: the values to be matched against.
nomatch	the value to be returned in the case when no match is found. Note that the value is coerced to integer.
incomparables	a vector of values that cannot be matched. Any value in x matching a value in this vector is assigned the nomatch value. For historical reasons, FALSE is equivalent to NULL

Details

%*in*% is a binary operator (analogous in its operation to %in%) which returns a logical (random) vector indicating if there is a match or not for its left operand.

...

Value

A random vector (an rv object) of the same length as x.

rvmatch returns an integer-valued vector.

%*in*% returns a logical-valued vector.

Both functions are compatible with regular atomic vectors.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvempirical(5, 1:10)
z <- rvmatch(x, table=1:3, nomatch=0L)
```

rvmatrix *Matrices and Arrays of Random Vectors*

Description

Arrange a given random vector into a matrix or array form.

Usage

```
rvmatrix(data = NA, nrow = 1, ncol = 1, byrow = FALSE, dimnames = NULL)

rvarray(data = NA, dim = length(data), dimnames = NULL)
```

Arguments

data	an optional data vector.
nrow	the desired number of rows.
ncol	the desired number of columns.
byrow	logical. If FALSE (the default) the matrix is filled by columns, otherwise the matrix is filled by rows.
dimnames	A dimnames attribute for the matrix: a list of length 2 giving the row and column names respectively.
dim	the dim attribute for the array to be created, that is a vector of length one or more giving the maximal indices in each dimension.

Details

These are 'rv' compatible versions of the functions matrix and array.

The function rvmatrix generates the random variable matrix via an rvarray call.

The rvarray function calls first array to set the dimensions of the argument data and then coerces the resulting array object to an 'rv' object.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

To plot random matrices, see mlplot.

Examples

```
n.rows <- 3; n.cols <- 4; n <- (n.rows*n.cols)
mu.true <- rnorm(1:n.rows, mean=1:n.rows, sd=1)
theta <- rvmatrix(rvnorm(n=n.cols, mean=mu.true, sd=0.5), nrow=n.rows)
col.labels <- paste("Time", 1:n.cols, sep=":")
row.labels <- paste("Unit", 1:n.rows, sep=":")
dimnames(theta) <- list(row.labels, col.labels)
print(theta)
print(E(theta))
```

---

rvmax *Get the max values of an rv object*

Description

Get the max values of an rv object

Usage

```
rvmax(x)
```

Arguments

x	an rv or rvsummary object

---

rvmean *Expectation of a Random Variable*

Description

rvmean

Usage

```
rvmean(x)
```

Arguments

x	an rv object

Details

rvmean computes the means of the simulations of all individual components of a random vector (rv) object.

E is an alias for rvmean, standing for "Expectation."

Pr is another alias for rvmean, standing for "Probability of"; suggested to be used when the argument is a logical statement involving random variables (that is, a description of an event such as x>0 or x>y). Then Pr(x>0) gives the probability of the event "x>0". The statement x>0 returns a Bernoulli (indicator) random variable object (having 1/0 or TRUE/FALSE values) and the expectation of such variable is just the probability of the event where the indicator is one.

Value

A *numerical* vector with the same dimension as x.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

mean.rv: distribution of the arithmetic mean of a vector; rvmin, rvmax, rvmedian, link{rvvar}, rvsd.

Examples

```
x <- rvnorm(mean=(1:10)/5, sd=1)
rvmean(x)  # means of the 10 components
E(x)       # same as rvmean(x)
Pr(x>1)    # probabilities that each component is >1.
```

---

rvmeanunif *The distribution of the mean of uniform random variables*

Description

The distribution of the mean of uniform random variables with each of them in the interval (-1, 1), then scaled and shifted.

Usage

```
rvmeanunif(n = 1, mode = 0, scale = 1, df)
```

Arguments

n	Length of the vector to output
mode	Mode (center) of the distribution
scale	Scale (half-width) of the distribution around the mode
df	"degrees of freedom": number of independent components to average

Details

Assuming that all inputs are constants, each generated variable has a mode (center) at mode, constrained between (-scale, scale).

The shape becomes more and more bell-shaped (Normal) as the number of the independent variables in the sum (mean) increases.

The case of df=2 (mean of two variables) is the special case of the symmetric triangular distribution in the range

Value

A random vector of length n.

Author(s)

J Kerman

Examples

```
x <- rvtriang(1)
y <- rvmeanunif(df=2) ## same distribution as that of x
```

---

rvmin *Get the min values of an rv object*

Description

Get the min values of an rv object

Usage

```
rvmin(x)
```

Arguments

x	an rv or rvsummary object

rvmultinom *Generate Random Variables from a Multinomial Sampling Model*

Description

Generates a random vector from a multinomial sampling model.

Usage

```
rvmultinom(n = 1, size = 1, prob)
```

Arguments

n	integer, number of random variables to generate
size	integer or integer-valued rv: the number of trials (size of each sample)
prob	vector (of length at least 3) prior probabilities of successes of each trial (may be constant or an rv object)

Details

The length of prob determines the number of bins.

The vector prob will be normalized to have sum 1.

If length(prob) is two, rvbinom is called instead.

NOTE. Case of random n or size or prob — not yet optimized for speed.

Value

A random array of dimensions length(prob) times n.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
y <- rvmultinom(n=3, size=1, prob=c(0.20, 0.30, 0.50))
```

`rvnchains` *Number of Markov Chains Used to Generate Simulations of a Random Vector*

Description

Retrieves the number of mcmc chains in each components of the argument.

Usage

```
rvnchains(x)
```

Arguments

`x`	an rv object (supposed to be generated by a MCMC process)

Details

Assumes that the rv object was generated by a MCMC process. Umacs and R2WinBUGS are compatible.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`as.rv.bugs`

Examples

```
#
```

rvneff *Number of Effective Draws in Each Component of a Random Variable*

Description

Retrieves the number of effective draws in each component of the argument.

Usage

```
rvneff(x)
```

Arguments

x	an rv object

Details

The number of effective draws is supposed to be saved by the simulation generating program (e.g. WinBUGS via R2WinBUGS).

Value

A numeric object of the same length as the argument x.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
#
```

rvnorm *Generate Random Variables from a Gaussian (Normal) Sampling Model*

Description

Generates a random vector from a Gaussian sampling model.

Usage

```
rvnorm(n = 1, mean = 0, sd = 1, var = NULL, precision)
```

Arguments

n	integer: number of variables to generate.
mean	mean, may be a rv
sd	standard deviation; scalar or vector (constant or rv, not matrix)
var	variance, can be given instead of sd. Scalar, vector, or matrix.
precision	inverse variance or variance matrix, may be given instead of sd or var

Value

An rv object of length n times the length of the mean vector.

If mean is a vector, a vector is returned: n refers to how many vectors or scalars are replicated.

Note

If any of the arguments are random, the resulting simulations may have non-normal marginal distributions; for example, if an inverse-chi-squared scalar rv var and zero mean is given, the resulting rv will have a t-distribution.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvnorm(mean=1:10, sd=1:10) # A vector of length 10.
Sigma <- diag(1:10)
y <- rvnorm(mean=1:10, var=Sigma)
```

rvnsims *Number of simulations stored in each component of an rv object*

Description

rvnsims returns the number of simulations stored in each component of its argument; setnsims sets the default number of simulations; getnsims retrieves the default number of simulations.

Usage

```
rvnsims(x)
```

Arguments

x	an rv object.

Details

If the argument is a non-rv numeric vector, rvnsims returns 1 (corresponding to a 'constant') for each component.

The minimum number of default simulations is 2.

Value

rvnsims: a vector of integers.

setnsims: *previously set* default number of simulations.

getnsims: (integer) currently set default number of simulations.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
#
rvnsims(1.23)             # 1
x <- rvnorm(1)            # an rv
rvnsims(x)                # equal to setnsims()
rvnsims(x)==nrow(sims(x)) # TRUE
rvnsims(x)==getnsims()    # TRUE
```

```
setnsims(1000)            # set n.sims to 1000
n.sims <- setnsims(10000) # s is now 1000
print(getnsims())         # prints 10000
setnsims(n.sims)          # restore the number of simulations back to 1000
```

`rvpar` *Set or Query Parameters of the 'rv' Package*

Description

Sets or retrieves parameters of the `rv` package.

Usage

```
rvpar(...)
```

Arguments

`...`	arguments in tag = value form, or a list or character vector of tagged values. The available tags are described below.

Details

rvcol color of a random point (interval), such as 'red' or 'blue'

rvlex middle interval expansion factor

rvlwd line weight of a random interval

print.digits number of digits to show in the summaries

rvpoint what to output when plotting a random point; default `list("95%", "50%", "mean")`

point.sample number of points to plot when plotting a rv-rv scatterplot. Default `400`.

line.sample number of lines to draw when plotting a random sample of lines (see `abline`). Default `20`.

summary.dimnames logical; output dimnames in the summary of an `rv` object? Default `TRUE`.

summary.quantiles.numeric vector of quantiles to compute for the summary of a numeric `rv` object.

summary.quantiles.integer vector of quantiles to compute for the summary of an integer-valued `rv` object. By default contains 0 and 1 (for the min and max values).

Value

In the case of a single tag query, the requested value.

In the case of multiple tag query, a list of requested values.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
rvpar()$rvcol
rvpar("rvcol")
```

`rvpermut` *Random Vectors with a Permutation Distribution*

Description

Generates a random vector with each component having a permutation distribution based on the given (fixed) data vector.

Usage

```
rvpermut(data, prob = NULL)
```

Arguments

`data`	a fixed numeric vector
`prob`	optional probabilities for the components in `data`

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
x <- rvpermut(1:10)
```

rvpois *Generate Random Vectors from a Poisson Sampling Model*

Description

Generates random variables from a Poisson sampling model.

Usage

```
rvpois(n = 1, lambda)
```

Arguments

n	integer: number of variables to generate
lambda	a vector of (positive) mean parameters; (may be random)

Note

If any of the arguments are random, the resulting simulations may have non-Poisson marginal distributions.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
 x <- rvpois(lambda=10)  # A Poisson rv with mean 10
 lbd <- rvchisq(1,1)     # Some positive rv
y <- rvpois(lambda=lbd) # Not a Poisson rv, although each simulation is a draw from Poisson.
```

`rvpredict` *Generate predictions from models*

Description

Performs predictions (in the form of `rv` objects) from models based on given covariates.

Usage

```
rvpredict(object, ...)

## S3 method for class 'lm'
rvpredict(object, newdata, ...)
```

Arguments

`object`	An object representing a statistical model fit.
`...`	Arguments passed to and from other methods.
`newdata`	A data frame with new covariates to be used in the predictions. The column names of the data frame must match those in the model matrix (although order may be arbitrary). If omitted, the model matrix is used instead; the resulting predictions are then the *replications* of the data. *Note:* this can be an `rv` object to incorporate extra uncertainty into predictions.

Details

The `lm` method generates predictions of the outcome variable. The posterior coefficient estimates (the "intercept" and the "betas") are estimated in a Bayesian framework by `posterior(object)`; the coefficients are multiplied by `newdata` (if omitted, the model covariate matrix is used instead) to obtain the predicted model mean; lastly, the outcomes are predicted from the Normal sampling model, taking into account the sampling variability along with the uncertainty in the estimation of the standard deviation ('sigma').

The covariate matrix `newdata` can be an `rv`, representing additional uncertainty in the covariates.

Value

For the `lm` method, a vector as long as there are rows in the data frame `newdata`.

Author(s)

J Kerman

Examples

```
## Create some fake data
n <- 10
## Some covariates
set.seed(1)
X <- data.frame(x1=rnorm(n, mean=0), x2=rpois(n, 10) - 10)
y.mean <- (1.0 + 2.0 * X$x1 + 3.0 * X$x2)
y <- rnorm(n, y.mean, sd=1.5) ## n random numbers
D <- cbind(data.frame(y=y), X)
## Regression model fit
obj <- lm(y ~ x1 + x2, data=D)
## Bayesian estimates
posterior(obj)
## Replications
y.rep <- rvpredict(obj)
## Predictions at the mean of the covariates
X.pred <- data.frame(x1=mean(X$x1), x2=mean(X$x2))
y.pred <- rvpredict(obj, newdata=X.pred)
## Plot predictions
plot(y.rep, D$x1)
points(D$y, D$x1, col="red")
## 'Perturb' (add uncertainty to) covariate x1
X.pred2 <- X
X.pred2$x1 <- rnorm(n=n, mean=X.pred2$x1, sd=sd(X.pred2$x1))
y.pred2 <- rvpredict(obj, newdata=X.pred2)
```

`rvquantile` *Componentwise Quantiles of Random Variables*

Description

Computes componentwise quantiles of random vectors or arrays.

Usage

```
rvquantile(x, ...)

## S3 method for class 'rv'
rvquantile(
  x,
  probs = c(0.025, 0.1, 0.25, 0.5, 0.75, 0.9, 0.975),
  ignoreInf = FALSE,
  ...
)
```

Arguments

x	an object
...	further arguments passed to quantile
probs	numeric vector of probabilities with values in [0,1]
ignoreInf	ignore infinite values

Details

rvquantile applies the quantile function to each column of sims(x).

rvmedian applies median to the each column of sims(x).

Value

A *numeric* vector of quantiles.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
x <- rvnorm(3)
rvquantile(x)
rvquantile(x, probs=c(0, 0.01, 0.99, 1))
rvmedian(x)
```

---

rvrange *Get the value range of an rv object*

Description

Get the value range of an rv object

Usage

```
rvrange(x)
```

Arguments

x	an rv or rvsummary object

rvRhat *R-hat Convergence Diagnostic*

Description

Retrieves the R-hat convergence diagnostic for each component of the argument

Usage

```
rvRhat(x)
```

Arguments

x	an object

Details

The R-hat values are assumed to be saved as attributes. If they are not available, NA will be returned.

R-hat is computed by programs such as Umacs and R2WinBUGS.

Value

Vector of numbers, NA if R-hat is not available.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

rvsample *Draw a Sample from the Simulation Matrix of a Random Variable*

Description

Draws a sample of desired size from each component of a given random variable x.

Usage

```
rvsample(x, size = 1, jointly = TRUE, reject.na = FALSE)
```

Arguments

x	an object
size	size of the sample
jointly	return joint simulations and not simulations from each component separately
reject.na	reject each draw that contains an NA

Details

Samples (with replacement) from the distribution of the random variable object. In effect it samples from the rows of the simulation matrix sims(x).

Value

A *numeric* array of dimensions size times length(x).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
#
```

---

rvsimapply — *Apply a Function to Columns of the Matrix of Simulation of a Random Vector*

Description

rvsimapply

Usage

```
rvsimapply(x, FUN, ...)
```

Arguments

x	an object
FUN	an R function object
...	further arguments passed to the function FUN

Details

rvsimapply applies a given function to the *rows* of the simulation matrix of the given random vector.

If the function is to be applied to *rows* of the simulation matrix, use simapply or rvmapply instead.

Usually used in functions that implement an 'rv'-compatible routine.

Value

A numeric vector or array.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
#
```

---

rvsims *Create Random Vectors from Simulation Draws*

Description

rvsims takes a vector, matrix, or list (sims) containing simulations, and returns a random vector (an object of type 'rv')

Usage

```
rvsims(sims, n.sims = getnsims(), permute = FALSE)
```

Arguments

sims	an array of simulations (1, or 2-dimensional) or a list
n.sims	number of simulations to save
permute	logical, indicate if scramble the simulations

Details

If sims is a plain numeric vector, this is interpreted to be equivalent to a one-dimensional array, containing simulations for one single random variable.

If the array sims is one-dimensional, this is interpreted to be equivalent to a two-dimensional array with 1 column.

If sims is two-dimensional, the *columns* are supposed to contain simulations for one or more several random variables.

If sims is a list, the numeric vectors are recursively combined to a list of random vectors: each component of the list is supposed to be containing *one* (joint) draw from some distribution—this may be a list.

If permute is TRUE, the simulations are scrambled, i.e. the joint draws are permuted randomly.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
## x and y have the same distributions but not the same simulations:
n.sims <- 200L
setnsims(n.sims)
y <- rvnorm(1)
x1 <- rvsims(rnorm(n.sims))
##
s <- sims(x1)
z <- array(s) ## One-dimensional array
x2 <- rvsims(z) ## Same as
##
identical(x1, x2) ## TRUE
##
s <- t(array(rnorm(n.sims * 2, mean=c(0, 10)), dim=c(2, n.sims)))
x3 <- rvsims(s)
identical(2L, length(x3)) ## TRUE
```

rvt *Generate Random Variables from a Student-t Sampling Model*

Description

Generates a random variable from a Student-t sampling model.

Usage

```
rvt(n = 1, mu = 0, scale = 1, df, ncp, Sigma)
```

Arguments

n	integer, number of scalars to generate
mu	location, may be a rv
scale	scale, may be a rv
df	degrees of freedom, may be a rv
ncp	non-centrality parameter
Sigma	(optional) scaling matrix for multivariate generation

Details

This function generates both univariate (independent and identically distributed) Student-t random variables and multivariate Student-t distributed vectors (with a given scaling matrix).

For details of the parameters, see the entry on `mvt` in the `mvtnorm` package.

Note

If any of the arguments are random, the resulting simulations may have non-t marginal distributions.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
df <- 3
x <- rvt(n=1, df=df)
y <- rvnorm(1)/sqrt(rvchisq(1, df=df)/df) # Same distribution as above
print(c(x,y))#'
```

rvunif *Generate Random Vectors from a Uniform Sampling Model*

Description

Generates random variables from a Uniform sampling model.

Usage

```
rvunif(n = 1, min = 0, max = 1)
```

Arguments

n	integer: number of scalars to generate
min	lower limit of the distribution, (may be random)
max	upper limit of the distribution, (may be random)

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

Examples

```
#'
 y <- rvunif(1, min=rvunif(1)-1, rvunif(1)+1) # What marginal distribution does y have now?
```

rvvar *Variances of Components of Random Vectors*

Description

Computes variances of the simulations of components of a random vector of array.

Usage

```
rvvar(x)
```

Arguments

x	an object

Details

rvvar computes the means of the simulations of all individual components of a random vector (rv) object.

That is, rvvar applies the function var to the vector of simulations of each component of x, thus computing "columnwise" variances of the matrix of simulations of x.

rvsd applies the function sd to the vector of simulations of each component of x, thus computing "columnwise" standard deviations of the matrix of simulations of x.

Value

A numeric vector or array (of the same dimension as that of x)

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

rvmin, rvmax, rvmedian, rvsd.

Examples

```
x <- rvnorm(mean=0, var=1:10)
rvvar(x)
rvsd(x)
```

---

simapply *Apply a Function to Rows of Simulations of Random Vectors*

Description

simapply applies a given function FUN to each row of the simulation matrix, returning an rv object.

Usage

```
simapply(x, FUN, ...)
```

Arguments

x	a random vector.
FUN	a function.
...	further arguments passed to FUN.

Details

simapply applies a given function to the *rows* of the simulation matrix of the given random vector.

If the function accepts *arrays*, use rvmapply instead.

If the function is to be applied to each component of the random vector separately (such as in rvmean), use rvsimapply instead.

Usually used in functions that implement an 'rv'-compatible numeric function.

Value

An rv object, representing the distribution of FUN(x,...).

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
#
x <- rvnorm(10)
simapply(x, mean) # Same result as that of mean(x).
```

---

sims *Retrieve the Simulations of Random Vectors*

Description

Returns the simulation matrix for the random variable object x.

Usage

```
sims(x, ...)

## S3 method for class 'rvsummary'
sims(x, dimensions = FALSE, ...)

## S3 method for class 'rv'
sims(x, dimensions = FALSE, n.sims = getnsims(), ...)
```

Arguments

x	a random variable object
...	arguments passed on
dimensions	logical, try to preserve the dimensions of x
n.sims	(optional) number of simulations

Details

sims returns the matrix of simulations for a given random variable object x.

The first index of the matrix indicates the number of the simulation draw ("simulations are in rows").

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

Examples

```
setnsims(n.sims=2500)
x <- rvnorm(24)
dim(x) <- c(2,3,4)
dim(sims(x))                  # 2500x24
dim(sims(x, dimensions=TRUE)) # 2500x2x3x4
```

solve.rv *Random Vectors*

Description

solve.rv

Usage

```
## S3 method for class 'rv'
solve(a, b, ...)
```

Arguments

a	a square random vector containing the coefficients of the linear system
b	a square random vector giving the right-hand side(s) of the linear system
...	further arguments passed to solve

Details

solve.rv is the rv-object compatible version of the function solve.

For details of the function, see solve.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

solve

sort.rv *Distribution of Order Statistics of a Random Vector*

Description

sort.rv computes the distribution of the order statistics of a random vector.

Usage

```
## S3 method for class 'rv'
sort(x, ...)
```

Arguments

x	a random vector
...	further arguments passed to sort.rv

Details

The result is the *distribution* of the order statistic of the given vector x: that is, the sort function is applied to each *row* of the matrix of simulations of x (sims(x)) and returned then in random vector form.

See sort for further details of the function sort.

Value

An rv object of the same length as x.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

sort

splitbyname *Split a vector based on the names of the components*

Description

splitbyname is a utility function that splits the given vector based on the names of the components and returns a named list of arrays and vectors.

Usage

```
splitbyname(x)
```

Arguments

x	a vector or a list with the name attributes set

Details

The names are supposed to be of the format name[index], for example alpha[1,1], beta[1], etc.

A name without brackets is equivalent to a name with [1].

The dimension attribute will not be set in case of vectors.

Value

A list of arrays and vectors. Missing entries in the arrays and vectors are filled in with NAs.

Author(s)

Jouni Kerman <jouni@kerman.com>

Examples

```
x <- structure(c(1,3), names=c("x[1,1]", "x[3,3]"))
splitbyname(x) # yields a list containing a 3x3 matrix
```

summaries *Random Vector Summaries*

Description

rvsummary is a class of objects that hold the summary information on each scalar component of a random variable (quantiles, mean, sd, number of simulations etc.)

Usage

```
as.rvsummary(x, ...)

is.rvsummary(x)

## S3 method for class 'data.frame'
as.rvsummary(x, quantiles = rvpar("summary.quantiles.numeric"), ...)

## S3 method for class 'rvsummary_rvfactor'
print(x, all.levels = FALSE, ...)
```

Arguments

x	object to be coerced or tested
...	further arguments passed to or from other methods.
quantiles	quantiles to calculate and store in the object
all.levels	logical; whether to print all levels or not (see below for details)

Details

The rvsummary class provides a means to store a concise representation of the marginal posterior distributions of the vector components. By default, the 201 quantiles

```
 0, 0.005, 0.01,
0.015, ..., 0.990, 0.995, 1
```

are saved for each vector component in an rvsummary object.

is.rvsummary tests whether the object is an rvsummary object; as.rvsummary coerces a random vector object to a rvsummary object.

as.data.frame is another way to obtain the data frame that is produced by the summary method.

A data frame that has the format of an rv summary can be coerced into an rvsummary; if quantiles are not specified within the data frame, quantiles from the Normal distribution are filled in, if the mean and s.d. are given.

Therefore, the following (generic) functions work with rvsummary objects: rvmean, rvsd, rvvar, rvquantile, rnsims, sims, and consequently any 'rv-only' function that depends only on these functions will work; e.g. is.constant, which depends only on rvnsims.

The method `is.double` is provided for compatibility reasons; this is needed in a function called by `plot.rvsummary`

The arithmetic operators and mathematical functions will not work with `rvsummary` objects.

The `sims` method returns the quantiles.

Value

An object of class `rvsummary` *and* of subclass `rvsummary_numeric`, `rvsummary_integer`, `rvsummary_logical`, or `rvsummary_rvfactor`.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also `vignette("rv")`.

See Also

`rvfactor`

Examples

```
x <- rvnorm(mean=1:12)
sx <- as.rvsummary(x)
print(sx)          # prints the summary of the rvsummary object
length(sx)         # 12
dim(sx)            # NULL
dim(sx) <- c(3,4)  #
dimnames(sx) <- list(1:3, 1:4)
names(sx) <- 1:12  #
print(sx)          # prints the names and dimnames as well
```

---

unlistrv *Flatten Lists Containing rv Objects*

Description

Given a list structure `x`, `unlist` simplifies it to produce a vector which contains all the atomic components (*containing rv objects*) which occur in `x`.

Usage

```
unlistrv(x, recursive = TRUE, use.names = TRUE)
```

Arguments

x	An R object, typically a list or vector (containing rv objects)
recursive	logical. Should unlisting be applied to list components of x?
use.names	logical. Should names be preserved? (now fixed to TRUE)

Details

This is the rv-compatible version of the function unlist.

Since unlist is not a generic function, the whole name unlistrv must be specified when calling the function when x is an 'rv' object.

Author(s)

Jouni Kerman <jouni@kerman.com>

References

Kerman, J. and Gelman, A. (2007). Manipulating and Summarizing Posterior Simulations Using Random Variable Objects. Statistics and Computing 17:3, 235-244.

See also vignette("rv").

See Also

unlist

Examples

```
x <- list(a=rvnorm(2), b=rvnorm(3))
print(unlistrv(x))
```

%*in*% *Test if in set*

Description

Test if in set

Usage

```
x %*in*% y
```

Arguments

x	random vector, regular atomic vector, or NULL: the values to be matched.
y	random vector, regular atomic vector, or NULL: the values to be matched against.

Index

!.rv *(Math.rv)*, 24
∗ **aplot**
  abline.rv, 4
  lines.rv, 23
  plot.rv, 33
  points.rv, 34
∗ **arith**
  matmult, 26
∗ **array**
  matmult, 26
∗ **classes**
  as.double.rv, 7
  as.integer.rv, 8
  as.list.rv, 9
  as.logical.rv, 10
  as.rv.bugs, 11
  as.vector.rv, 12
  cbind.rv, 13
  cc, 14
  detachrv, 15
  Extract-rv, 16
  Extremes-rv, 17
  hist.rv, 18
  is.constant, 19
  is.fuzzy, 20
  is.na.rv, 21
  Math.rv, 24
  mean.rv, 27
  median.rv, 28
  mlplot, 29
  numeric_rv, 31
  outer.rv, 32
  posterior, 36
  postsim, 37
  print.rv, 38
  print.rvfactor, 39
  quantile.rv, 40
  range.rv, 41
  rv, 43
  rv-package, 4
  rvattr, 44
  rvbern, 45
  rvbeta, 46
  rvbinom, 47
  rvboot, 48
  rvcat, 49
  rvcauchy, 50
  rvchisq, 51
  rvci, 52
  rvconst, 53
  rvcov, 54
  rvcut, 55
  rvdens, 56
  rvdirichlet, 57
  rvdiscrete, 58
  rvempirical, 59
  rvexp, 60
  rvgamma, 61
  rvhist, 62
  rvifelse, 62
  rvinvchisq, 63
  rvmatch, 65
  rvmatrix, 67
  rvmean, 68
  rvmultinom, 71
  rvnchains, 72
  rvneff, 73
  rvnorm, 74
  rvnsims, 75
  rvpar, 76
  rvpermut, 77
  rvpois, 78
  rvquantile, 80
  rvRhat, 82
  rvsample, 82
  rvsimapply, 83
  rvsims, 84
  rvt, 86

rvunif, 87
rvvar, 87
sims, 89
solve.rv, 91
summaries, 94
∗ **dist**
rvmeanunif, 69
∗ **hplot**
ivplot, 22
∗ **manip**
aperm.rv, 5
apply.rv, 6
as.rv.stanfit, 12
rep.rv, 42
rvmapply, 64
simapply, 88
sort.rv, 92
splitbyname, 93
unlistrv, 95
∗ **models**
rvpredict, 79
[.rv *(*Extract-rv*)*, 16
[.rvfactor *(*Extract-rv*)*, 16
[.rvsummary *(*Extract-rv*)*, 16
[<-.rv *(*Extract-rv*)*, 16
[<-.rvsummary *(*Extract-rv*)*, 16
%**% *(*matmult*)*, 26
%*%.rv *(*matmult*)*, 26
%*in*%, 96

abline, *5*, *65*
abline.rv, 4
aperm, *6*
aperm.rv, 5
apply, *7*
apply.rv, 6
array, *67*
as.constant *(*is.constant*)*, 19
as.data.frame.rvsummary *(*summaries*)*, 94
as.double.rv, 7
as.double.rvsummary *(*summaries*)*, 94
as.integer.rv, 8
as.list.rv, 9
as.logical.rv, *9*, 10
as.matrix.rv *(*rvmatrix*)*, 67
as.numeric.rv *(*numeric_rv*)*, 31
as.numeric.rvfactor *(*numeric_rv*)*, 31
as.rv *(*rv*)*, 43
as.rv.bugs, 11, *72*
as.rv.rvfactor *(*print.rvfactor*)*, 39
as.rv.stanfit, 12
as.rvfactor *(*print.rvfactor*)*, 39
as.rvobj *(*rv*)*, 43
as.rvsummary *(*summaries*)*, 94
as.rvsummary.bugs *(*as.rv.bugs*)*, 11
as.vector.rv, 12

c.rv *(*cc*)*, 14
c.rvsummary *(*cc*)*, 14
Cauchy, *50*
cbind, *13*
cbind.rv, 13
cc, 14
cummax.rv *(*Math.rv*)*, 24
cummin.rv *(*Math.rv*)*, 24
cumprod.rv *(*Math.rv*)*, 24
cumsum.rv *(*Math.rv*)*, 24
cut, *55*

detachrv, 15
diag, *26*
drop, *26*

E *(*rvmean*)*, 68
Extract-rv, 16
Extremes-rv, 17

fuzzy *(*is.fuzzy*)*, 20

getnsims *(*rvnsims*)*, 75

hist, *18*
hist.rv, 18

ifelse, *63*
impute<- *(*Extract-rv*)*, 16
is.constant, 19
is.fuzzy, 20
is.matrix.rv *(*rvmatrix*)*, 67
is.na.rv, 21
is.numeric.rv *(*numeric_rv*)*, 31
is.numeric.rvfactor *(*numeric_rv*)*, 31
is.random *(*rv*)*, 43
is.rv *(*rv*)*, 43
is.rvfactor *(*print.rvfactor*)*, 39
is.rvobj *(*rv*)*, 43
is.rvsummary *(*summaries*)*, 94
ivplot, 22

lines.rv, 23, *35, 36*

mapply, *64, 65*
Math.rv, 24
Math.rvsim *(*Math.rv*)*, 24
matmult, 26
matrix, *26*, *67*
max.rv *(*Extremes-rv*)*, 17
mean.rv, 27, *69*
median.rv, 28
min.rv *(*Extremes-rv*)*, 17
mlplot, 29, *34*, *67*

NA, *41*
numeric, *32*
numeric.rv *(*numeric_rv*)*, 31
numeric_rv, 31

Ops, *26*
Ops.rv *(*Math.rv*)*, 24
Ops.rvsim *(*Math.rv*)*, 24
outer.rv, 32

par, *30*
plot.rv, 33
plot.rvsummary *(*plot.rv*)*, 33
pmax.rv *(*Extremes-rv*)*, 17
pmin.rv *(*Extremes-rv*)*, 17
points.rv, *24*, 34
posterior, 36, *37*
postsim, 37
Pr *(*rvmean*)*, 68
print.rv, 38
print.rvfactor, 39
print.rvsummary *(*summaries*)*, 94
print.rvsummary_rvfactor *(*summaries*)*, 94

quantile, *28*
quantile.rv, 40, *42*

range, *41*
range.rv, 41
rbind, *13*
rbind.rv *(*cbind.rv*)*, 13
rep, *42, 43*
rep.rv, 42
rv, 43
rv-package, 4
rv.all.na *(*is.na.rv*)*, 21
rv.any.na *(*is.na.rv*)*, 21

rvarray *(*rvmatrix*)*, 67
rvattr, 44
rvattr<- *(*rvattr*)*, 44
rvbern, 45
rvbeta, 46
rvbinom, 47
rvboot, 48
rvcat, 49
rvcauchy, 50
rvchisq, 51
rvci, 52
rvconst, 53
rvcov, 54
rvcut, 55
rvdens, 56
rvdirichlet, 57
rvdiscrete, 58
rvempirical, 59
rvexp, 60
rvfactor, *39*, *50*, *55*, *95*
rvfactor *(*print.rvfactor*)*, 39
rvgamma, 61
rvhist, 62
rvifelse, 62
rvinvchisq, 63
rvmapply, 64, *84*, *89*
rvmatch, 65
rvmatrix, 67
rvmax, 68, *69*, *88*
rvmean, *18*, *27*, 68, *89*
rvmeanunif, 69
rvmedian, *18*, *28*, *69*, *88*
rvmedian *(*rvquantile*)*, 80
rvmin, *69*, 70, *88*
rvmultinom, 71
rvnbeta *(*rvbeta*)*, 46
rvnchains, 72
rvneff, 73
rvngamma *(*rvgamma*)*, 61
rvnorm, 74
rvnsims, 75
rvpar, 76
rvpermut, 77
rvpois, 78
rvpredict, 79
rvquantile, *41*, 80
rvrange, 81
rvRhat, 82

rvsample, 82
rvsd, *69*, *88*
rvsd *(*rvvar*)*, 87
rvsimapply, 83, *89*
rvsims, 84
rvsummary *(*summaries*)*, 94
rvt, *50*, 86
rvtriang *(*rvmeanunif*)*, 69
rvunif, 87
rvvar, 87
rvVectorize *(*rvmapply*)*, 64

setnsims, *44*
setnsims *(*rvnsims*)*, 75
simapply, *65*, *84*, 88
sims, 89
solve, *65*, *91*
solve.rv, 91
sort, *92*
sort.rv, 92
splitbyname, 93
summaries, 94

unlist, *96*
unlistrv, 95