Package ‘RandVar’

April 23, 2017

Version 1.0.1
Date 2017-04-23
Title Implementation of Random Variables
Description Implements random variables by means of S4 classes and methods.
Depends R (>= 2.14.0), methods, distr(>= 2.5.2), distrEx(>= 2.5)
Imports startupmsg
ByteCompile yes
LazyLoad yes
License LGPL-3
Encoding latin1
URL http://robast.r-forge.r-project.org/
LastChangedDate {$LastChangedDate: 2017-04-23 09:21:11 +0200 (So, 23. Apr 2017) $}
LastChangedRevision {$LastChangedRevision: 932 $}
SVNRevision 930
NeedsCompilation no
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Repository CRAN
Date/Publication 2017-04-23 13:24:19 UTC

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RandVar-package

Description

Implementation of random variables by means of S4 classes and methods.

Details

Package: RandVar
Version: 1.0.1
Date: 2017-04-23
Depends: R (>= 2.14.0), methods, distr(>= 2.5.2), distrEx(>= 2.5)
Imports: startupmsg
ByteCompile: yes
License: LGPL-3
URL: http://robast.r-forge.r-project.org/
SVNRevision: 930

Package versions

Note: The first two numbers of package versions do not necessarily reflect package-individual
development, but rather are chosen for the RobAStXXX family as a whole in order to ease updating
"depends" information.

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EuclRandMatrix

References

See Also
distr-package, distrEx-package

Examples

library(RandVar)
#vignette("RandVar")

EuclRandMatrix

Generating function for EuclRandMatrix-class

Description
Generates an object of class "EuclRandMatrix".

Usage
EuclRandMatrix(Map = list(function(x){1}), nrow = 1, ncol = 1,
               Domain = NULL, dimension = 1, Range)

Arguments
Map                list of functions forming the map.
nrow               number of rows.
ncol               number of columns.
Domain             object of class "OptionalrSpace": domain of Map
dimension          positive integer: dimension of the range of Map
Range              object of class "OptionalrSpace": range of Map

Value
Object of class "EuclRandMatrix"

Author(s)
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See Also
EuclRandMatrix-class
Examples

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
function(x){sin(x)}, function(x){floor(x)})

R1 <- EuclRandMatrix(Map = L1, nrow = 3, Domain = Reals(), dimension = 1)
R1[1:2, 2]
R1[1:2, 1:2]
Map(R1[,2])
Map(t(R1[,2,1]))

R2 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)
(DL <- imageDistr(R2, Norm()))
plot(DL)

Map(gamma(R2)) # "Math" group

## "Arith" group
Map(2/R1)
Map(R2 * R2)

## The function is currently defined as
function(Map = list(function(x)(); nrow = 1, ncol = 1,
        Domain = NULL, dimension = 1) {
    if (missing(nrow))
        nrow <- ceiling(length(Map)/ncol)
    else if (missing(ncol))
        ncol <- ceiling(length(Map)/nrow)
    if(missing(range))
        return(new("EuclRandMatrix", Map = Map, Domain = Domain,
                   Range = EuclideanSpace(dimension = dimension),
                   Dim = as.integer(c(nrow, ncol))))
    else
        return(new("EuclRandMatrix", Map = Map, Domain = Domain,
                   Range = Range, Dim = as.integer(c(nrow, ncol))))
})

EuclRandMatrix-class

Euclidean random matrix

Description

Class of Euclidean random matrices.

Objects from the Class

Objects can be created by calls of the form new("EuclRandMatrix", ...). More frequently they
are created via the generating function EuclRandMatrix.
EuclRandMatrix-class

Slots

- **dim** vector of positive integers: Dimensions of the random matrix.
- **map** Object of class "list": list of functions.
- **Domain** Object of class "OptionalrSpace" domain of the random matrix.
- **Range** Object of class "OptionalrSpace" range of the random matrix.

Extends

Class "EuclRandVariable", directly.
Class "RandVariable", by class "EuclRandVariable".

Methods

- **coerce** signature(from = "EuclRandMatrix", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random matrix.
- **[** signature(x = "EuclRandMatrix"): generates a new Euclidean random variable/matrix by extracting elements of the slot Map of x.
- **Dim** signature(object = "EuclRandMatrix"): accessor function for slot Dim.
- **Dim<-** signature(object = "EuclRandMatrix", ): replacement function for slot Dim.
- **ncol** signature(x = "EuclRandMatrix"): number of columns of x.
- **nrow** signature(x = "EuclRandMatrix"): number of rows of x.
- **dimension** signature(object = "EuclRandMatrix"): dimension of the Euclidean random variable.
- **evalRandVar** signature(RandVar = "EuclRandMatrix", x = "numeric"): evaluate the slot Map of RandVar at x.
- **evalRandVar** signature(RandVar = "EuclRandMatrix", x = "matrix"): evaluate the slot Map of RandVar at x.
- **evalRandVar** signature(RandVar = "EuclRandMatrix", x = "numeric", distr = "Distribution"): evaluate the slot Map of RandVar at x assuming a probability space with distribution distr. In case x does not lie in the support of distr NA is returned.
- **evalRandVar** signature(RandVar = "EuclRandMatrix", x = "matrix", distr = "Distribution"): evaluate the slot Map of RandVar at rows of x assuming a probability space with distribution distr. For those rows of x which do not lie in the support of distr NA is returned.
- **t** signature(x = "EuclRandMatrix"): transposes x. In addition, the results of the functions in the slot Map of x are transposed.
- **show** signature(object = "EuclRandMatrix")

%*% signature(x = "matrix", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".
%*% signature(x = "numeric", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".
%*% signature(x = "EuclRandVariable", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".
EuclRandMatrix-class

%% signature(x = "EuclRandMatrix", y = "matrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "EuclRandMatrix", y = "numeric"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "EuclRandMatrix", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "EuclRandMatrix", y = "EuclRandVariable"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

Arith signature(e1 = "numeric", e2 = "EuclRandMatrix"): Given a numeric vector e1, a Euclidean random matrix e2 and an arithmetic operator op, the Euclidean random matrix e1 op e2 is returned.

Arith signature(e1 = "EuclRandMatrix", e2 = "numeric"): Given a Euclidean random matrix e1, a numeric vector e2, and an arithmetic operator op, the Euclidean random matrix e1 op e2 is returned.

Arith signature(e1 = "EuclRandMatrix", e2 = "EuclRandMatrix"): Given two Euclidean random matrices e1 and e2, and an arithmetic operator op, the Euclidean random matrix e1 op e2 is returned.

Math signature(x = "EuclRandMatrix"): Given a "Math" group generic fct, the Euclidean random matrix fct(x) is returned.

E signature(object = "UnivariateDistribution", fun = "EuclRandMatrix", cond = "missing"): expectation of fun under univariate distributions.

E signature(object = "AbscontDistribution", fun = "EuclRandMatrix", cond = "missing"): expectation of fun under absolutely continuous univariate distributions.

E signature(object = "DiscreteDistribution", fun = "EuclRandMatrix", cond = "missing"): expectation of fun under discrete univariate distributions.

E signature(object = "MultivariateDistribution", fun = "EuclRandMatrix", cond = "missing"): expectation of fun under multivariate distributions.

E signature(object = "DiscreteMVDistribution", fun = "EuclRandMatrix", cond = "missing"): expectation of fun under discrete multivariate distributions.

E signature(object = "UnivariateCondDistribution", fun = "EuclRandMatrix", cond = "numeric"): conditional expectation of fun under conditional univariate distributions.

E signature(object = "AbscontCondDistribution", fun = "EuclRandMatrix", cond = "numeric"): conditional expectation of fun under absolutely continuous conditional univariate distributions.

E signature(object = "DiscreteCondDistribution", fun = "EuclRandMatrix", cond = "numeric"): conditional expectation of fun under discrete conditional univariate distributions.

Author(s)
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See Also
EuclRandMatrix, RandVariable-class, EuclRandVariable-class, EuclRandVarList-class, Distribution-class, Arith, Math, E
EuclRandVariable

Examples

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
            function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
            function(x){sin(x)}, function(x){floor(x)})

R1 <- new("EuclRandMatrix", Map = L1, Dim = as.integer(c(3,2)),
            Domain = Reals(), Range = Reals())
dimension(R1)
R1[1:2, 2]
R1[1:2, 1:2]
Map(R1[1,2])
Map(t(R1)[2,1])

R2 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)
dimension(R2)
(DL <- imageDistr(R2, Norm()))
plot(DL)

Map(gamma(R2)) # "Math" group
## "Arith" group
Map(2/R1)
Map(R2 * R2)

EuclRandVariable Generating function for EuclRandVariable-class

Description

Generates an object of class "EuclRandVariable".

Usage

EuclRandVariable(Map = list(function(x){1}), Domain = NULL,
                  dimension = 1, Range)

Arguments

Map list of functions forming the map.
Domain object of class "OptionalrSpace": domain of Map
dimension positive integer: dimension of the range of Map
Range object of class "OptionalrSpace": range of Map

Value

Object of class "EuclRandVariable"
EuclRandVariable

Author(s)
Matthias Kohl <Matthias.Kohl@stamats.de>

See Also
EuclRandVariable-class

Examples

L1 <- list(function(x)(x), function(x)(x^2), function(x)(x^3), function(x)(x^4))
L2 <- list(function(x)(exp(x)), function(x)(abs(x)),
          function(x)(sin(x)), function(x)(floor(x)))

R1 <- EuclRandVariable(Map = L1, Domain = Reals(), dimension = 1)
Map(R1)
Range(R1)
Range(R1) <- Reals()
R1[2]
Map(R1[3])
Map(R1[c(1,2,4)])
Map(R1[2:4])
set.seed(123)
evalRandVar(R1, rnorm(1))
x <- as.matrix(rnorm(10))
res.R1 <- evalRandVar(R1, x)
res.R1[2,1] # results for Map(R1)[[2]](x)
res.R1[2,1] # results for Map(R1)[[2]][x[1,1]]

R2 <- EuclRandVariable(L2, Domain = Reals(), dimension = 1)
DL1 <- imageDistr(R2, Norm())
plot(DL1)

Domain(R2) <- EuclideanSpace(dimension = 2)
Range(R2) <- EuclideanSpace(dimension = 2)
(X <- matrix(c(x, rnorm(10)), ncol = 2))
res.R2 <- evalRandVar(R2, X)
res.R2[3,1] # results for Map(R2)[[3]][X[1,1]]

Map(log(abs(R2))) # "Math" group generic

# "Arith" group generic
Map(1 + R1)
Map(c(1,3,5) * R1)
try(1:5 * R1) # error
Map(1:2 * R2)
Map(R2 - 5)
Map(R1 ^ R1)

## The function is currently defined as
function(Map = list(function(x){1}), Domain = NULL, dimension = 1, Range) {
  if(missing(Range))
EuclRandVariable-class

Euclidean random variable

Description

Class of Euclidean random variables.

Objects from the Class

Objects can be created by calls of the form new("EuclRandVariable", ...). More frequently they are created via the generating function EuclRandVariable.

Slots

- **Map**: Object of class "list": list of functions.
- **Domain**: Object of class "OptionalRSpace": domain of the random variable.
- **Range**: Object of class "EuclideanSpace": range of the random variable.

Extends

Class "RandVariable", directly.

Methods

- **coerce**: signature(from = "EuclRandVariable", to = "EuclRandMatrix"): create a "EuclRandMatrix" object from a Euclidean random variable.
- **coerce**: signature(from = "EuclRandVariable", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random variable.
- **Range<-**: signature(object = "EuclRandVariable"): replacement function for the slot Range.
- **[**: signature(x = "EuclRandVariable"): generates a new Euclidean random variable by extracting elements of the slot Map of x.
- **evalRandVar**: signature(RandVar = "EuclRandVariable", x = "numeric", distr = "missing"): evaluate the slot Map of RandVar at x.
- **evalRandVar**: signature(RandVar = "EuclRandVariable", x = "matrix", distr = "missing"): evaluate the slot Map of RandVar at rows of x.
- **evalRandVar**: signature(RandVar = "EuclRandVariable", x = "numeric", distr = "Distribution"): evaluate the slot Map of RandVar at x assuming a probability space with distribution distr. In case x does not lie in the support of distr NA is returned.
evalRandVar signature(RandVar = "EuclRandVariable", x = "matrix", distr = "Distribution"): evaluate the slot Map of RandVar at rows of x assuming a probability space with distribution distr. For those rows of x which do not lie in the support of distr NA is returned.

imageDistr signature(RandVar = "EuclRandVariable", distr = "Distribution"): image distribution of distr under RandVar. Returns an object of class "DistrList".

dimension signature(object = "EuclRandVariable"): dimension of the Euclidean random variable.

t signature(x = "EuclRandVariable"): returns an object of class "EuclRandMatrix" where the rhe results of the functions in the slot Map of x are transposed.

%% signature(x = "matrix", y = "EuclRandVariable"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "EuclRandVariable", y = "matrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "numeric", y = "EuclRandVariable"): generates an object of class "EuclRandMatrix" (1 x 1 matrix) by multiplying (scalar/inner product) x and y.

%% signature(x = "EuclRandVariable", y = "numeric"): generates an object of class "EuclRandMatrix" (1 x 1 matrix) by multiplying (scalar/inner product) x and y.

%% signature(x = "EuclRandVariable", y = "EuclRandVariable"): generates an object of class "EuclRandMatrix" (1 x 1 matrix) by multiplying (scalar/inner product) x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "EuclRandVariable", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

%% signature(x = "EuclRandMatrix", y = "EuclRandVariable"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

Arith signature(e1 = "numeric", e2 = "EuclRandVariable"): Given a numeric vector e1, a Euclidean random variable e2 and an arithmetic operator op, the Euclidean random variable e1 op e2 is returned.

Arith signature(e1 = "EuclRandVariable", e2 = "numeric"): Given a numeric vector e2, a Euclidean random variable e1 and an arithmetic operator op, the Euclidean random variable e1 op e2 is returned.

Arith signature(e1 = "EuclRandVariable", e2 = "EuclRandVariable"): Given two Euclidean random variables e1, e2 and an arithmetic operator op, the Euclidean random variable e1 op e2 is returned.

Math signature(x = "EuclRandVariable"): Given a "Math" group generic fct, the Euclidean random variable fct(x) is returned.

E signature(object = "UnivariateDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under univariate distributions.

E signature(object = "AbscontDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under absolutely continuous univariate distributions.

E signature(object = "DiscreteDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under discrete univariate distributions.

E signature(object = "MultivariateDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under multivariate distributions.
EuclRandVariable-class

E signature(object = "DiscreteMVDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under discrete multivariate distributions.

E signature(object = "UnivariateCondDistribution", fun = "EuclRandVariable", cond = "numeric"): conditional expectation of fun under absolutely continuous conditional univariate distributions.

E signature(object = "UnivariateCondDistribution", fun = "EuclRandVariable", cond = "numeric"): conditional expectation of fun under discrete conditional univariate distributions.

Author(s)

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See Also

EuclRandVariable, RandVariable-class, EuclRandMatrix-class, EuclRandVarList-class, Distribution-class, Arith, Math, E

Examples

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
          function(x){sin(x)}, function(x){floor(x)})

R1 <- new("EuclRandVariable", Map = L1, Domain = Reals(), Range = Reals())
dimension(R1)
Map(R1)
R1[c(1,2,4)]
Map(R1[c(1,2,4)])
set.seed(123)
evalRandVar(R1, rnorm(1))
x <- as.matrix(rnorm(10))
res.R1 <- evalRandVar(R1, x)
res.R1[2,] # results for Map(R1)[[2]](x)
res.R1[1,1] # results for Map(R1)[[2]](x[1,])

R2 <- EuclRandVariable(L2, Domain = Reals(), dimension = 1)
dimension(R2)
DL1 <- imageDistr(R2, Norm())
plot(DL1)

Domain(R2) <- EuclideanSpace(dimension = 2)
Range(R2) <- EuclideanSpace(dimension = 2)
dimension(R2)
(X <- matrix(c(x, rnorm(10)), ncol = 2))
res.R2 <- evalRandVar(R2, X)
res.R2[3,1] # results for Map(R2)[[3]][X[,1]]
EuclRandVarList

Generating function for EuclRandVarList-class

Description

Generates an object of class "EuclRandVarList".

Usage

EuclRandVarList(...)

Arguments

...  

Objects of class "EuclRandVariable" which shall form the list of Euclidean random variables.

Value

Object of class "EuclRandVarList"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

EuclRandVarList-class

Examples

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4}, function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)}, function(x){sin(x)}, function(x){floor(x)})
R1 <- new("EuclRandVariable", Map = L2, Domain = Reals(), Range = Reals())
R2 <- EuclRandMatrix(Map = L1, ncol = 2, Domain = Reals(), dimension = 1)
R3 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)
EuclRandVarList-class  List of Euclidean random variables

Description
Create a list of Euclidean random variables

Objects from the Class
Objects can be created by calls of the form `new("EuclRandVarList", ...)`. More frequently they are created via the generating function `EuclRandVarList`.

Slots
.Data Object of class "list". A list of Euclidean random variables.

Extends
Class "list", from data part.
Class "vector", by class "list".

Methods

- **coerce** signature(from = "EuclRandVariable", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random variable.
- **coerce** signature(from = "EuclRandMatrix", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random matrix.
- **numberOfMaps** signature(object = "EuclRandVarList"): number of functions contained in the slots `Map` of the members of object.
**dimension** signature(object = "EuclRandVarList"): dimension of the Euclidean random variable.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "numeric"): evaluate the elements of RandVar at x.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "matrix"): evaluate the elements of RandVar at rows of x.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "numeric", distr = "Distribution"): evaluate the elements of RandVar at x assuming a probability space with distribution distr. In case x does not lie in the support of distr NA is returned.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "matrix", distr = "Distribution"): evaluate the elements of RandVar at rows of x assuming a probability space with distribution distr. For those rows of x which do not lie in the support of distr NA is returned.

**imageDistr** signature(RandVar = "EuclRandVarList", distr = "Distribution"): image distribution of distr under RandVar. Returns an object of class "DistrList".

**show** signature(object = "EuclRandVarList")

**t** signature(x = "EuclRandVarList"): returns an object of class "EuclRandVarList" where the reh results of the functions in the slots Map of the members of x are transposed.

**%m%** signature(x = "EuclRandVarList", y = "EuclRandVarList"): matrix multiplication for objects of class "EuclRandVarList". Generates an object of class "EuclRandMatrix".

**%*%** signature(x = "matrix", y = "EuclRandVarList"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%*%** signature(x = "EuclRandVarList", y = "matrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**Arith** signature(e1 = "numeric", e2 = "EuclRandVarList"): Given a numeric vector e1, a list of Euclidean random variables e2 and an arithmetic operator op, the list of Euclidean random variables e1 op e2 is returned.

**Arith** signature(e1 = "EuclRandVarList", e2 = "numeric"): Given a numeric vector e2, a list of Euclidean random variables e1 and an arithmetic operator op, the list of Euclidean random variables e1 op e2 is returned.

**Arith** signature(e1 = "EuclRandVarList", e2 = "EuclRandVarList"): Given two lists of Euclidean random variables e1, e2 and an arithmetic operator op, the list of Euclidean random variables e1 op e2 is returned.

**Math** signature(x = "EuclRandVarList"): Given a "Math" group generic fct, the list of Euclidean random variables fct(x) is returned.

**E** signature(object = "UnivariateDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under univariate distributions.

**E** signature(object = "AbscontDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under absolutely continuous univariate distributions.

**E** signature(object = "DiscreteDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under discrete univariate distributions.

**E** signature(object = "MultivariateDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under multivariate distributions.
Optional rSpace-class

Optional object of class "rSpace".

Description

Optional object of class "rSpace".

Author(s)

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See Also

EuclRandMatrix, RandVariable-class, EuclRandVariable-class, EuclRandMatrix-class, Distribution-class, Arith, Math, E

Examples

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
          function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
          function(x){sin(x)}, function(x){floor(x)})

R1 <- new("EuclRandVariable", Map = L2, Domain = Reals(), Range = Reals())
R2 <- EuclRandMatrix(Map = L1, ncol = 2, Domain = Reals(), dimension = 1)
R3 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)

(RL1 <- new("EuclRandVarList", list(R1, R2, R3)))
dimension(RL1)
as(R1, "EuclRandVarList")
as(R2, "EuclRandVarList")

Map(exp(RL1)[[1]]) # "Math" group

## "Arith" group
Map((1 + RL1)[[1]])
Map((RL1 * 2)[[2]])
Map((RL1 / RL1)[[3]])
RandVariable

Objects from the Class

A virtual Class: No objects may be created from it.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

rSpace-class

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RandVariable Generating function for RandVariable-class
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Description

Generates an object of class "RandVariable".

Usage

RandVariable(Map = list(function(x){}), Domain = NULL, Range = NULL)

Arguments

Map list of functions forming the map.
Domain domain of Map: object of class "OptionalrSpace" (default = NULL).
Range range of Map: object of class "OptionalrSpace" (default = NULL).

Value

Object of class "RandVariable"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

RandVariable-class
RandVariable-class

Examples

```r
(R1 <- RandVariable())
Map(R1)
Domain(R1)
Range(R1)
Map(R1) <- list(function(x){ceiling(x)}, function(x){floor(x)})
Domain(R1) <- Reals()
Range(R1) <- Naturals()
R1
Map(R1)
length(R1)

R2 <- R1
Domain(R2) <- Naturals()
compatibleDomains(R1, R2)
Domain(R2) <- NULL
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 1)
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 2)
compatibleDomains(R1, R2)
```

```r
## The function is currently defined as
function(Map = list(function(x)( )), Domain = NULL, Range = NULL) {
    return(new("RandVariable", Map = Map, Domain = Domain, Range = Range))
}
```

---

RandVariable-class       Random variable

Description

Class of random variables; i.e., measurable maps from Domain to Range. The elements contained in the list Map are functions in one(!) argument named “x”.

Objects from the Class

Objects can be created by calls of the form `new("RandVariable", ...)`. More frequently they are created via the generating function `RandVariable`.

Slots

- **Map**  Object of class "list": list of functions.
- **Domain**  Object of class "OptionalrSpace": domain of the random variable.
- **Range**  Object of class "OptionalrSpace": range of the random variable.
Methods

Map signature(object = "RandVariable"): accessor function for the slot Map.

Domain signature(object = "RandVariable"): accessor function for the slot Domain.

Range signature(object = "RandVariable"): accessor function for the slot Range.

Map<- signature(object = "RandVariable"): replacement function for the slot Map.

Domain<- signature(object = "RandVariable"): replacement function for the slot Domain.

Range<- signature(object = "RandVariable"): replacement function for the slot Range.

compatibleDomains signature(e1 = "RandVariable", e2 = "RandVariable"): test if the domains of two random variables are compatible.

length signature(object = "RandVariable"): length of the list of functions in slot Map.

show signature(object = "RandVariable")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

RandVariable, EuclRandVariable-class, EuclRandMatrix-class, EuclRandVarList-class

Examples

(R1 <- new("RandVariable"))
Map(R1)
Domain(R1)
Range(R1)
Map(R1) <- list(function(x){ceiling(x)}, function(x){floor(x)})
Domain(R1) <- Reals()
Range(R1) <- Naturals()
R1
Map(R1)
length(R1)

R2 <- R1
Domain(R2) <- Naturals()
compatibleDomains(R1, R2)
Domain(R2) <- NULL
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 1)
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 2)
compatibleDomains(R1, R2)
RealRandVariable

Generating function for RealRandVariable-class

Description

Generates an object of class "RealRandVariable".

Usage

RealRandVariable(Map = list(function(x) {1}), Domain = NULL, Range)

Arguments

Map list of functions forming the map.
Domain domain of Map: object of class "Optionalrspace".
Range range of Map: object of class "Reals".

Value

Object of class "RealRandVariable"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

RealRandVariable-class

Examples

RealRandVariable(Map = list(function(x){x}), Domain = Reals())

## The function is currently defined as
function(Map = list(function(x)({1}), Domain = NULL, Range) {
  if(missing(Range)) Range <- Reals()
  if(!is(Range, "Reals"))
    stop("'Range' has to be of class 'Reals'"

  return(new("RealRandVariable", Map = Map,
              Domain = Domain, Range = Reals()))
}
RealRandVariable-class

Real random variable

Description

Class of real random variables.

Objects from the Class

Objects can be created by calls of the form `new("RealRandVariable", ...)`. More frequently they are created via the generating function `EuclRandVariable`.

Slots

- **map**: Object of class "list": list of functions.
- **domain**: Object of class "OptionalRSpace": domain of the random variable.
- **range**: Object of class "Reals": range of the random variable.

Extends

Class "EuclRandVariable", directly.
Class "RandVariable", by class "EuclRandVariable".

Methods

- **Range<-** signature(object = "EuclRandVariable"): replacement function for the slot Range.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

- `EuclRandVariable-class`

Examples

new("RealRandVariable", Map=list(function(x){x}), Range = Reals())
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