Package 'invgamma'

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Type Package

Title The Inverse Gamma Distribution

Version 1.1

URL https://github.com/dkahle/invgamma

BugReports https://github.com/dkahle/invgamma/issues

Description Light weight implementation of the standard distribution functions for the inverse gamma distribution, wrapping those for the gamma distribution in the stats package.

License GPL-2

RoxygenNote 6.0.1

NeedsCompilation no

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R topics documented:

invchisq *The Inverse (non-central) Chi-Squared Distribution*

Description

Density, distribution function, quantile function and random generation for the inverse chi-squared distribution.

Usage

```
dinvchisq(x, df, ncp = 0, log = FALSE)

pinvchisq(q, df, ncp = 0, lower.tail = TRUE, log.p = FALSE)

qinvchisq(p, df, ncp = 0, lower.tail = TRUE, log.p = FALSE)

rinvchisq(n, df, ncp = 0)
```

Arguments

x, q	vector of quantiles.
df	degrees of freedom (non-negative, but can be non-integer).
ncp	non-centrality parameter (non-negative).
log, log.p	logical; if TRUE, probabilities p are given as log(p).
lower.tail	logical; if TRUE (default), probabilities are P[X <= x] otherwise, P[X > x].
p	vector of probabilities.
n	number of observations. If length(n) > 1, the length is taken to be the number required.

Details

The functions (d/p/q/r)invchisq simply wrap those of the standard (d/p/q/r)chisq R implementation, so look at, say, dchisq for details.

See Also

dchisq; these functions just wrap the (d/p/q/r)chisq functions.

Examples

```
s <- seq(0, 3, .01)
plot(s, dinvchisq(s, 3), type = 'l')

f <- function(x) dinvchisq(x, 3)
q <- 2
```

```
integrate(f, 0, q)
(p <- pinvchisq(q, 3))
qinvchisq(p, 3) # = q
mean(rinvchisq(1e5, 3) <= q)



f <- function(x) dinvchisq(x, 3, ncp = 2)
q <- 1.5
integrate(f, 0, q)
(p <- pinvchisq(q, 3, ncp = 2))
qinvchisq(p, 3, ncp = 2) # = q
mean(rinvchisq(1e7, 3, ncp = 2) <= q)
```

`invexp` *The Inverse Exponential Distribution*

Description

Density, distribution function, quantile function and random generation for the inverse exponential distribution.

Usage

```
dinvexp(x, rate = 1, log = FALSE)

pinvexp(q, rate = 1, lower.tail = TRUE, log.p = FALSE)

qinvexp(p, rate = 1, lower.tail = TRUE, log.p = FALSE)

rinvexp(n, rate = 1)
```

Arguments

`x, q`	vector of quantiles.
`rate`	degrees of freedom (non-negative, but can be non-integer).
`log, log.p`	logical; if TRUE, probabilities p are given as log(p).
`lower.tail`	logical; if TRUE (default), probabilities are P[X <= x] otherwise, P[X > x].
`p`	vector of probabilities.
`n`	number of observations. If length(n) > 1, the length is taken to be the number required.

Details

The functions (d/p/q/r)invexp simply wrap those of the standard (d/p/q/r)exp R implementation, so look at, say, dexp for details.

See Also

dexp; these functions just wrap the (d/p/q/r)exp functions.

Examples

```
s <- seq(0, 10, .01)
plot(s, dinvexp(s, 2), type = 'l')

f <- function(x) dinvexp(x, 2)
q <- 3
integrate(f, 0, q)
(p <- pinvexp(q, 2))
qinvexp(p, 2) # = q
mean(rinvexp(1e5, 2) <= q)

pinvgamma(q, 1, 2)
```

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invgamma *The Inverse Gamma Distribution*

Description

Density, distribution function, quantile function and random generation for the inverse gamma distribution.

Usage

```
dinvgamma(x, shape, rate = 1, scale = 1/rate, log = FALSE)

pinvgamma(q, shape, rate = 1, scale = 1/rate, lower.tail = TRUE,
  log.p = FALSE)

qinvgamma(p, shape, rate = 1, scale = 1/rate, lower.tail = TRUE,
  log.p = FALSE)

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

Arguments

x, q	vector of quantiles.
shape	inverse gamma shape parameter
rate	inverse gamma rate parameter
scale	alternative to rate; scale = 1/rate
log, log.p	logical; if TRUE, probabilities p are given as log(p).
lower.tail	logical; if TRUE (default), probabilities are P[X <= x] otherwise, P[X > x].
p	vector of probabilities.
n	number of observations. If length(n) > 1, the length is taken to be the number required.

Details

The inverse gamma distribution with parameters shape and rate has density *f(x) = rate^shape/Gamma(shape) x^(-1-shape) e^(-rate/x)* it is the inverse of the standard gamma parameterzation in R.

The functions (d/p/q/r)invgamma simply wrap those of the standard (d/p/q/r)gamma R implementation, so look at, say, dgamma for details.

See Also

dgamma; these functions just wrap the (d/p/q/r)gamma functions.

Examples

```
s <- seq(0, 5, .01)
plot(s, dinvgamma(s, 7, 10), type = 'l')

f <- function(x) dinvgamma(x, 7, 10)
q <- 2
integrate(f, 0, q)
(p <- pinvgamma(q, 7, 10))
qinvgamma(p, 7, 10) # = q
mean(rinvgamma(1e5, 7, 10) <= q)
```

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