

Package ‘fitdistcp’

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Type Package

Title Distribution Fitting with Calibrating Priors for Commonly Used Distributions

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Imports stats, mev, extraDistr, gnorm, fdrtool, pracma, rust, actuar, fExtremes

Depends R (>= 3.5.0)

Description Generates predictive distributions based on calibrating priors for various commonly used statistical models, including models with predictors. Routines for densities, probabilities, quantiles, random deviates and the parameter posterior are provided. The predictions are generated from the Bayesian prediction integral, with priors chosen to give good reliability (also known as calibration). For homogeneous models, the prior is set to the right Haar prior, giving predictions which are exactly reliable. As a result, in repeated testing, the frequencies of out-of-sample outcomes and the probabilities from the predictions agree. For other models, the prior is chosen to give good reliability. Where possible, the Bayesian prediction integral is solved exactly. Where exact solutions are not possible, the Bayesian prediction integral is solved using the Datta-Mukerjee-Ghosh-Sweeting (DMGS) asymptotic expansion. Optionally, the prediction integral can also be solved using posterior samples generated using Paul Northrop's ratio of uniforms sampling package ('rust'). Results are also generated based on maximum likelihood, for comparison purposes. Various model selection diagnostics and testing routines are included. Based on ``Reducing reliability bias in assessments of extreme weather risk using calibrating priors'', Jewson, S., Sweeting, T. and Jewson, L. (2024); <doi:10.5194/ascmo-11-1-2025>.

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BugReports <https://github.com/stephenjewson/fitdistcp/issues>

URL <https://www.fitdistcp.info>

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Suggests knitr, rmarkdown

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Contents

adhoc_dmgs_cpmethod	24
analytic_cpmethod	24
bayesian_dq_4terms_v1	24
calc_revert2ml	25
cauchy_cp	26
cauchy_f1f	33
cauchy_f1fa	33
cauchy_f2f	34
cauchy_f2fa	34
cauchy_fd	35
cauchy_fdd	35
cauchy_ldd	36
cauchy_ldda	36
cauchy_lddd	37
cauchy_lddda	37
cauchy_lmn	38
cauchy_lmnp	38
cauchy_logf	39
cauchy_logfdd	40
cauchy_logfddd	40
cauchy_loglik	41
cauchy_logscores	41
cauchy_mu1f	42
cauchy_mu2f	42
cauchy_p1f	43
cauchy_p1_cp	43
cauchy_p1_f1f	51
cauchy_p1_f1fa	52
cauchy_p1_f1fw	52
cauchy_p1_f2f	53
cauchy_p1_f2fa	53
cauchy_p1_f2fw	54
cauchy_p1_fd	54
cauchy_p1_fdd	55
cauchy_p1_ldd	55

cauchy_p1_ldda	56
cauchy_p1_lddd	57
cauchy_p1_lddda	57
cauchy_p1_lmn	58
cauchy_p1_lmnp	59
cauchy_p1_logf	59
cauchy_p1_logfdd	60
cauchy_p1_logfddd	61
cauchy_p1_loglik	61
cauchy_p1_logscores	62
cauchy_p1_means	62
cauchy_p1_mu1f	63
cauchy_p1_mu2f	64
cauchy_p1_p1f	64
cauchy_p1_p2f	65
cauchy_p1_predictordata	66
cauchy_p1_waic	66
cauchy_p2f	67
cauchy_waic	68
crhpflat_dmgs_cpmethod	69
d010exp_example_data_v1	69
d011pareto_k2_example_data_v1	69
d020halfnorm_example_data_v1	69
d025unif_example_data_v1	70
d030norm_example_data_v1	70
d031norm_dmgs_example_data_v1	70
d032gnorm_k3_example_data_v1	70
d035lnorm_example_data_v1	70
d036lnorm_dmgs_example_data_v1	71
d040logis_example_data_v1	71
d041lst_k3_example_data_v1	71
d042cauchy_example_data_v1	71
d050gumbel_example_data_v1	71
d051frechet_k1_example_data_v1	72
d052weibull_example_data_v1	72
d053gev_k3_example_data_v1	72
d055exp_p1_example_data_v1_t	72
d055exp_p1_example_data_v1_x	72
d056pareto_p1k2_example_data_v1_t	73
d056pareto_p1k2_example_data_v1_x	73
d060norm_p1_example_data_v1_t	73
d060norm_p1_example_data_v1_x	73
d061lnorm_p1_example_data_v1_t	73
d061lnorm_p1_example_data_v1_x	74
d062logis_p1_example_data_v1_t	74
d062logis_p1_example_data_v1_x	74
d063lst_p1k3_example_data_v1_t	74
d063lst_p1k3_example_data_v1_x	74

d064cauchy_p1_example_data_v1_t	75
d064cauchy_p1_example_data_v1_x	75
d070gumbel_p1_example_data_v1_t	75
d070gumbel_p1_example_data_v1_x	75
d071frechet_p2k1_example_data_v1_t	75
d071frechet_p2k1_example_data_v1_x	76
d072weibull_p1_example_data_v1_t	76
d072weibull_p1_example_data_v1_x	76
d073weibull_p2_example_data_v1_t	76
d073weibull_p2_example_data_v1_x	76
d074gev_p1k3_example_data_v1_t	77
d074gev_p1k3_example_data_v1_x	77
d080norm_p12_example_data_v1_t1	77
d080norm_p12_example_data_v1_t2	77
d080norm_p12_example_data_v1_x	77
d081lst_p12k3_example_data_v1_t1	78
d081lst_p12k3_example_data_v1_t2	78
d081lst_p12k3_example_data_v1_x	78
d082weibull_p12_example_data_v1_t1	78
d082weibull_p12_example_data_v1_t2	78
d082weibull_p12_example_data_v1_x	79
d100gamma_example_data_v1	79
d101invgamma_example_data_v1	79
d102invgauss_example_data_v1	79
d105burr_example_data_v1	79
d110gev_example_data_v1	80
d120gpd_k1_example_data_v1	80
d150gev_p1_example_data_v1_t	80
d150gev_p1_example_data_v1_x	80
d151gev_p12_example_data_v1_t	80
d151gev_p12_example_data_v1_x	81
d152gev_p123_example_data_v1_t	81
d152gev_p123_example_data_v1_x	81
dcauchysub	81
dcauchy_p1	82
dcauchy_p1sub	82
deriv_copyfdd	83
deriv_copyld2	84
deriv_copyldd	84
deriv_copylddd	85
dexpsub	85
dexp_p1	86
dexp_p1sub	86
dfrechetsub	87
dfrechet_p2k1	87
dfrechet_p2k1sub	88
dgamma_sub	88
dgevs_sub	89

dgev_k3sub	89
dgev_p1	90
dgev_p12	90
dgev_p123	91
dgev_p123sub	92
dgev_p12sub	92
dgev_p1k3	93
dgev_p1k3sub	94
dgev_p1n	95
dgev_p1nsub	95
dgev_p1sub	96
dgnorm_k3sub	96
dgpds	97
dgumbel	98
dgumbel_p1	98
dgumbel_p1sub	99
dhalfnorm	99
dinvgamma	100
dinvgauss	100
dlnorm	101
dlnorm_dmgssub	101
dlnorm_p1	102
dlnorm_p1sub	102
dlogis2	103
dlogis_p1	103
dlogis_p1sub	104
dlst_k3sub	104
dlst_p1k3	105
dlst_p1k3sub	105
dmgs	106
dnorm	107
dnorm_dmgssub	107
dnorm_p1	108
dnorm_p12	108
dnorm_p12dmgs	109
dnorm_p1sub	109
dnorm_p1_formula	110
dpareto_k2_sub	110
dpareto_p1k2	111
dpareto_p1k2sub	111
dunif_formula	112
dweibull	112
dweibull_p2	113
dweibull_p2sub	113
exp_cp	114
exp_f1fa	120
exp_f2fa	120
exp_fd	121

exp_fdd	121
exp_ldda	122
exp_lddda	123
exp_logf	123
exp_logfdd	124
exp_logfddd	124
exp_logscores	125
exp_p1fa	125
exp_p1_cp	126
exp_p1_f1fa	133
exp_p1_f1fw	134
exp_p1_f2fa	134
exp_p1_f2fw	135
exp_p1_fd	135
exp_p1_fdd	136
exp_p1_ldda	136
exp_p1_lddda	137
exp_p1_logf	137
exp_p1_logfdd	138
exp_p1_logfddd	138
exp_p1_loglik	139
exp_p1_logscores	139
exp_p1_means	140
exp_p1_mu1fa	140
exp_p1_mu2fa	141
exp_p1_p1fa	141
exp_p1_p2fa	142
exp_p1_pd	142
exp_p1_pdd	143
exp_p1_predictordata	143
exp_p1_waic	144
exp_p2fa	144
exp_pd	145
exp_pdd	146
exp_waic	146
findnt	147
fixgevrange	147
fixgpdrange	148
frechet_k1_cp	148
frechet_k1_f1fa	154
frechet_k1_f2fa	155
frechet_k1_fd	156
frechet_k1_fdd	156
frechet_k1_ldda	157
frechet_k1_lddda	157
frechet_k1_logf	158
frechet_k1_logfdd	158
frechet_k1_logfddd	159

frechet_k1_mu1fa	159
frechet_k1_mu2fa	160
frechet_k1_p1fa	160
frechet_k1_p2fa	161
frechet_k1_pd	161
frechet_k1_pdd	162
frechet_k1_waic	162
frechet_loglik	163
frechet_logscores	163
frechet_means	164
frechet_p2k1_cp	164
frechet_p2k1_f1fa	172
frechet_p2k1_f1fw	172
frechet_p2k1_f2fa	173
frechet_p2k1_f2fw	173
frechet_p2k1_fd	174
frechet_p2k1_fdd	174
frechet_p2k1_ldda	175
frechet_p2k1_lddda	176
frechet_p2k1_logf	176
frechet_p2k1_logfdd	177
frechet_p2k1_logfddd	177
frechet_p2k1_loglik	178
frechet_p2k1_logscores	179
frechet_p2k1_means	179
frechet_p2k1_mu1fa	180
frechet_p2k1_mu2fa	181
frechet_p2k1_p1fa	181
frechet_p2k1_p2fa	182
frechet_p2k1_pd	182
frechet_p2k1_pdd	183
frechet_p2k1_predictordata	184
frechet_p2k1_waic	184
gamma_cp	185
gamma_f1f	192
gamma_f1fa	193
gamma_f2f	193
gamma_f2fa	194
gamma_fd	194
gamma_fdd	195
gamma_gg	195
gamma_gmn	196
gamma_ddd	196
gamma_ldda	197
gamma_lddd	198
gamma_lddda	198
gamma_lmn	199
gamma_lmnp	199

gamma_logf	200
gamma_logfdd	201
gamma_logfddd	201
gamma_loglik	202
gamma_logscores	202
gamma_means	203
gamma_mu1f	203
gamma_mu2f	204
gamma_p1f	204
gamma_p2f	205
gamma_waic	206
gev_boot	206
gev_checkmle	207
gev_cp	207
gev_f1fa	216
gev_f2fa	217
gev_fd	217
gev_fdd	218
gev_k12_ppm_minusloglik	218
gev_k3_cp	220
gev_k3_f1fa	226
gev_k3_f2fa	227
gev_k3_fd	228
gev_k3_fdd	228
gev_k3_ldda	229
gev_k3_lddda	229
gev_k3_logf	230
gev_k3_logfdd	230
gev_k3_logfddd	231
gev_k3_loglik	231
gev_k3_means	232
gev_k3_mu1fa	232
gev_k3_mu2fa	233
gev_k3_pd	233
gev_k3_pdd	234
gev_k3_waic	234
gev_ld12a	235
gev_lda	236
gev_ldda	236
gev_lddda	237
gev_logf	237
gev_logfd	238
gev_logfdd	238
gev_logfddd	239
gev_loglik	239
gev_means	240
gev_mu1fa	241
gev_mu2fa	241

gev_p123_checkmle	242
gev_p123_cp	242
gev_p123_f1fa	251
gev_p123_f1fw	252
gev_p123_f2fa	253
gev_p123_f2fw	253
gev_p123_fd	254
gev_p123_fdd	255
gev_p123_ldda	255
gev_p123_lddda	256
gev_p123_logf	257
gev_p123_logfdd	257
gev_p123_logfddd	258
gev_p123_loglik	259
gev_p123_means	259
gev_p123_mu1fa	260
gev_p123_mu2fa	261
gev_p123_pd	261
gev_p123_pdd	262
gev_p123_predictordata	263
gev_p123_setics	263
gev_p123_waic	264
gev_p12k3_f1fa	265
gev_p12k3_f1fw	265
gev_p12k3_f2fa	266
gev_p12k3_f2fw	267
gev_p12k3_fd	267
gev_p12k3_fdd	268
gev_p12k3_ldda	269
gev_p12k3_lddda	269
gev_p12k3_logfdd	270
gev_p12k3_logfddd	271
gev_p12k3_mu1fa	271
gev_p12k3_mu2fa	272
gev_p12k3_pd	273
gev_p12k3_pdd	273
gev_p12_checkmle	274
gev_p12_cp	275
gev_p12_f1fa	283
gev_p12_f1fw	284
gev_p12_f2fa	285
gev_p12_f2fw	285
gev_p12_fd	286
gev_p12_fdd	287
gev_p12_ldda	287
gev_p12_lddda	288
gev_p12_logf	289
gev_p12_logfdd	289

gev_p12_logfddd	290
gev_p12_loglik	290
gev_p12_means	291
gev_p12_mu1fa	292
gev_p12_mu2fa	292
gev_p12_pd	293
gev_p12_pdd	294
gev_p12_predictordata	294
gev_p12_setics	295
gev_p12_waic	296
gev_p1a_f1fa	297
gev_p1a_f1fw	297
gev_p1a_f2fa	298
gev_p1a_f2fw	298
gev_p1a_fd	299
gev_p1a_fdd	299
gev_p1a_ldda	300
gev_p1a_lddda	301
gev_p1a_logfdd	301
gev_p1a_logfddd	302
gev_p1a_mu1fa	302
gev_p1a_mu2fa	303
gev_p1a_pd	304
gev_p1a_pdd	304
gev_p1b_f1fa	305
gev_p1b_f1fw	306
gev_p1b_f2fa	306
gev_p1b_f2fw	307
gev_p1b_fd	308
gev_p1b_fdd	308
gev_p1b_ldda	309
gev_p1b_lddda	310
gev_p1b_logfdd	310
gev_p1b_logfddd	311
gev_p1b_mu1fa	312
gev_p1b_mu2fa	312
gev_p1b_pd	313
gev_p1b_pdd	314
gev_p1c_f1fa	314
gev_p1c_f1fw	315
gev_p1c_f2fa	316
gev_p1c_f2fw	317
gev_p1c_fd	317
gev_p1c_fdd	318
gev_p1c_ldda	319
gev_p1c_lddda	319
gev_p1c_logfdd	320
gev_p1c_logfddd	321

gev_p1c_mu1fa	321
gev_p1c_mu2fa	322
gev_p1c_pd	323
gev_p1c_pdd	324
gev_p1k3_cp	324
gev_p1k3_f1fa	332
gev_p1k3_f1fw	333
gev_p1k3_f2fa	333
gev_p1k3_f2fw	334
gev_p1k3_fd	334
gev_p1k3_fdd	335
gev_p1k3_ldda	336
gev_p1k3_lddda	336
gev_p1k3_logf	337
gev_p1k3_logfdd	337
gev_p1k3_logfddd	338
gev_p1k3_loglik	338
gev_p1k3_means	339
gev_p1k3_mu1fa	340
gev_p1k3_mu2fa	340
gev_p1k3_pd	341
gev_p1k3_pdd	341
gev_p1k3_predictordata	342
gev_p1k3_waic	343
gev_p1n_checkmle	344
gev_p1n_cp	344
gev_p1n_logf	353
gev_p1n_loglik	354
gev_p1n_means	354
gev_p1n_n1_exampledata	355
gev_p1n_n2_exampledata	356
gev_p1n_predictordata	356
gev_p1n_setics	357
gev_p1n_waic	357
gev_p1_checkmle	358
gev_p1_cp	358
gev_p1_logf	367
gev_p1_loglik	368
gev_p1_means	368
gev_p1_predictordata	369
gev_p1_setics	369
gev_p1_waic	370
gev_pd	370
gev_pdd	371
gev_pwm_params	372
gev_setics	372
gev_waic	373
gnorm_k3_cp	373

gnorm_k3_flf	380
gnorm_k3_flfa	381
gnorm_k3_f2f	382
gnorm_k3_f2fa	382
gnorm_k3_fd	383
gnorm_k3_fdd	383
gnorm_k3_ldd	384
gnorm_k3_ldda	385
gnorm_k3_lddd	385
gnorm_k3_lddda	386
gnorm_k3_lmn	386
gnorm_k3_logf	387
gnorm_k3_logfdd	387
gnorm_k3_logfddd	388
gnorm_k3_loglik	388
gnorm_k3_logscores	389
gnorm_k3_mu1f	389
gnorm_k3_mu2f	390
gnorm_k3_p1f	391
gnorm_k3_p2f	391
gnorm_lmnp	392
gnorm_waic	393
gpd_k13_flfa	394
gpd_k13_f2fa	394
gpd_k13_fd	395
gpd_k13_fdd	395
gpd_k13_ldda	396
gpd_k13_lddda	396
gpd_k13_logfdd	397
gpd_k13_logfddd	397
gpd_k13_mu1fa	398
gpd_k13_mu2fa	398
gpd_k13_pd	399
gpd_k13_pdd	399
gpd_k1_checkmle	400
gpd_k1_cp	400
gpd_k1_flfa	408
gpd_k1_f2fa	409
gpd_k1_fd	410
gpd_k1_fdd	410
gpd_k1_ldda	411
gpd_k1_lddda	411
gpd_k1_logf	412
gpd_k1_logfdd	412
gpd_k1_logfddd	413
gpd_k1_loglik	413
gpd_k1_means	414
gpd_k1_mu1fa	415

gpd_k1_mu2fa	415
gpd_k1_pd	416
gpd_k1_pdd	416
gpd_k1_setics	417
gpd_k1_waic	417
gumbel_cp	418
gumbel_f1fa	424
gumbel_f2fa	424
gumbel_fd	425
gumbel_fdd	425
gumbel_ldda	426
gumbel_lddda	426
gumbel_logf	427
gumbel_logfdd	427
gumbel_logfddd	428
gumbel_loglik	428
gumbel_logscores	429
gumbel_means	429
gumbel_mu1fa	430
gumbel_mu2fa	431
gumbel_p1fa	431
gumbel_p1_cp	432
gumbel_p1_f1fa	439
gumbel_p1_f1fw	440
gumbel_p1_f2fa	440
gumbel_p1_f2fw	441
gumbel_p1_fd	441
gumbel_p1_fdd	442
gumbel_p1_ldda	442
gumbel_p1_lddda	443
gumbel_p1_logf	443
gumbel_p1_logfdd	444
gumbel_p1_logfddd	444
gumbel_p1_loglik	445
gumbel_p1_logscores	445
gumbel_p1_means	446
gumbel_p1_mu1fa	446
gumbel_p1_mu2fa	447
gumbel_p1_p1fa	447
gumbel_p1_p2fa	448
gumbel_p1_pd	448
gumbel_p1_pdd	449
gumbel_p1_predictordata	449
gumbel_p1_waic	450
gumbel_p2fa	451
gumbel_pd	451
gumbel_pdd	452
gumbel_waic	452

halfnorm_cp	453
halfnorm_f1f	460
halfnorm_f1fa	460
halfnorm_f2f	461
halfnorm_f2fa	461
halfnorm_fd	462
halfnorm_fdd	462
halfnorm_gg	463
halfnorm_gg11	463
halfnorm_l111	464
halfnorm_ddd	464
halfnorm_ddd	465
halfnorm_ddd	466
halfnorm_ddd	466
halfnorm_logf	467
halfnorm_logfdd	467
halfnorm_logfddd	468
halfnorm_loglik	468
halfnorm_logscores	469
halfnorm_means	469
halfnorm_mu1f	470
halfnorm_mu2f	470
halfnorm_p1f	471
halfnorm_p2f	471
halfnorm_waic	472
ifvectorthenmatrix	472
invgamma_cp	473
invgamma_f1f	480
invgamma_f1fa	480
invgamma_f2f	481
invgamma_f2fa	481
invgamma_fd	482
invgamma_fdd	482
invgamma_ddd	483
invgamma_ddd	483
invgamma_ddd	484
invgamma_ddd	484
invgamma_lmn	485
invgamma_lmnp	485
invgamma_logf	486
invgamma_logfdd	487
invgamma_logfddd	487
invgamma_loglik	488
invgamma_logscores	488
invgamma_mu1f	489
invgamma_mu2f	489
invgamma_p1f	490
invgamma_p2f	490

invgamma_waic	491
invgauss_cp	492
invgauss_f1f	499
invgauss_f1fa	500
invgauss_f2f	500
invgauss_f2fa	501
invgauss_fd	501
invgauss_fdd	502
invgauss_ddd	502
invgauss_ldda	503
invgauss_ddd	503
invgauss_ddd	504
invgauss_lmn	504
invgauss_lmnp	505
invgauss_logf	505
invgauss_logfdd	506
invgauss_logfddd	506
invgauss_loglik	507
invgauss_logscores	507
invgauss_means	508
invgauss_mu1f	509
invgauss_mu2f	509
invgauss_p1f	510
invgauss_p2f	510
invgauss_waic	511
jpf2p	512
jpf3p	512
jpf4p	513
lnorm_cp	513
lnorm_dmgs_cp	519
lnorm_dmgs_loglik	526
lnorm_dmgs_logscores	526
lnorm_dmgs_means	527
lnorm_dmgs_waic	527
lnorm_f1fa	528
lnorm_f2fa	529
lnorm_fd	529
lnorm_fdd	530
lnorm_ldda	530
lnorm_ddd	531
lnorm_logf	531
lnorm_logfdd	532
lnorm_logfddd	532
lnorm_logscores	533
lnorm_mu1fa	533
lnorm_mu2fa	534
lnorm_p1fa	534
lnorm_p1_cp	535

lnorm_p1_f1fa	542
lnorm_p1_f1fw	542
lnorm_p1_f2fa	543
lnorm_p1_f2fw	543
lnorm_p1_fd	544
lnorm_p1_fdd	544
lnorm_p1_ldda	545
lnorm_p1_lddda	545
lnorm_p1_logf	546
lnorm_p1_logfdd	546
lnorm_p1_logfddd	547
lnorm_p1_loglik	547
lnorm_p1_logscores	548
lnorm_p1_mu1fa	548
lnorm_p1_mu2fa	549
lnorm_p1_p1fa	549
lnorm_p1_p2fa	550
lnorm_p1_pd	550
lnorm_p1_pdd	551
lnorm_p1_predictordata	551
lnorm_p1_waic	552
lnorm_p2fa	553
lnorm_pd	553
lnorm_pdd	554
lnorm_waic	554
logis_cp	555
logis_f1fa	561
logis_f2fa	561
logis_fd	562
logis_fdd	562
logis_ldda	563
logis_lddda	563
logis_logf	564
logis_logfdd	564
logis_logfddd	565
logis_loglik	565
logis_logscores	566
logis_mu1fa	566
logis_mu2fa	567
logis_p1fa	567
logis_p1_cp	568
logis_p1_f1fa	575
logis_p1_f1fw	576
logis_p1_f2fa	576
logis_p1_f2fw	577
logis_p1_fd	577
logis_p1_fdd	578
logis_p1_ldda	578

logis_p1_lddda	579
logis_p1_logf	579
logis_p1_logfdd	580
logis_p1_logfddd	580
logis_p1_loglik	581
logis_p1_logscores	581
logis_p1_means	582
logis_p1_mu1fa	582
logis_p1_mu2fa	583
logis_p1_p1fa	583
logis_p1_p2fa	584
logis_p1_pd	584
logis_p1_pdd	585
logis_p1_predictordata	585
logis_p1_waic	586
logis_p2fa	587
logis_pd	587
logis_pdd	588
logis_waic	588
lst_k3_cp	589
lst_k3_f1f	596
lst_k3_f1fa	597
lst_k3_f2f	597
lst_k3_f2fa	598
lst_k3_fd	598
lst_k3_fdd	599
lst_k3_ddd	599
lst_k3_lddda	600
lst_k3_ldddd	600
lst_k3_lddda	601
lst_k3_lmn	601
lst_k3_lmnp	602
lst_k3_logf	603
lst_k3_logfdd	603
lst_k3_logfddd	604
lst_k3_loglik	604
lst_k3_logscores	605
lst_k3_mu1f	605
lst_k3_mu2f	606
lst_k3_p1f	607
lst_k3_p2f	607
lst_k3_waic	608
lst_p1k3_cp	609
lst_p1k3_f1f	617
lst_p1k3_f1fa	617
lst_p1k3_f1fw	618
lst_p1k3_f2f	619
lst_p1k3_f2fa	619

lst_p1k3_f2fw	620
lst_p1k3_fd	621
lst_p1k3_fdd	621
lst_p1k3_ldd	622
lst_p1k3_ldda	623
lst_p1k3_lddd	623
lst_p1k3_lddda	624
lst_p1k3_lmn	625
lst_p1k3_lmnp	625
lst_p1k3_logf	626
lst_p1k3_logfdd	627
lst_p1k3_logfddd	627
lst_p1k3_loglik	628
lst_p1k3_logscores	629
lst_p1k3_mu1f	629
lst_p1k3_mu2f	630
lst_p1k3_p1f	631
lst_p1k3_p2f	631
lst_p1k3_predictordata	632
lst_p1k3_setics	633
lst_p1k3_waic	633
makebetat0	634
makebetatm	635
makemuhat0	635
makeq	636
maket0	636
maketresid0	637
make_cwaic	637
make_maic	638
make_se	638
make_waic	639
man	639
man1f	649
man2f	650
manboot	650
mancheckmle	650
mandsub	651
manf	651
manldd	658
manlddd	658
manlnn	659
manlnnn	659
manlogf	659
manloglik	660
manlogscores	660
manmeans	660
manpredictor	661
manvector	661

manwaic	661
movexiawayfromzero	662
ms_flat_1tail	662
ms_flat_2tail	664
ms_predictors_1tail	665
ms_predictors_2tail	666
nopdfcdfmsg	667
norm_boot	668
norm_cp	668
norm_dmgs_cp	674
norm_dmgs_loglik	680
norm_dmgs_logscores	680
norm_dmgs_means	681
norm_dmgs_waic	682
norm_f1fa	682
norm_f2fa	683
norm_fd	683
norm_fdd	684
norm_ldda	684
norm_lddda	685
norm_logf	685
norm_logfdd	686
norm_logfddd	686
norm_logscores	687
norm_ml_params	687
norm_mu1fa	688
norm_mu2fa	688
norm_p12_boot	689
norm_p12_checkmle	689
norm_p12_cp	690
norm_p12_exampledata	698
norm_p12_f1fa	698
norm_p12_f1fw	699
norm_p12_f2fa	699
norm_p12_f2fw	700
norm_p12_fd	700
norm_p12_fdd	701
norm_p12_ldda	702
norm_p12_lddda	702
norm_p12_logf	703
norm_p12_logfdd	703
norm_p12_logfddd	704
norm_p12_loglik	705
norm_p12_logscores	705
norm_p12_mu1fa	706
norm_p12_mu2fa	706
norm_p12_p1fa	707
norm_p12_p2fa	707

norm_p12_pd	708
norm_p12_pdd	709
norm_p12_predictordata	709
norm_p12_setics	710
norm_p12_waic	711
norm_p1fa	712
norm_p1_cp	712
norm_p1_f1fa	719
norm_p1_f1fw	720
norm_p1_f2fa	720
norm_p1_f2fw	721
norm_p1_fd	721
norm_p1_fdd	722
norm_p1_ldda	723
norm_p1_lddda	723
norm_p1_logf	724
norm_p1_logfdd	725
norm_p1_logfddd	725
norm_p1_loglik	726
norm_p1_logscores	727
norm_p1_mlparams	727
norm_p1_mu1fa	728
norm_p1_mu2fa	728
norm_p1_p1fa	729
norm_p1_p2fa	730
norm_p1_pd	730
norm_p1_pdd	731
norm_p1_predictordata	732
norm_p1_waic	732
norm_p2fa	733
norm_pd	733
norm_pdd	734
norm_unbiasedv_params	734
norm_waic	735
pareto_k2_cp	735
pareto_k2_f1fa	741
pareto_k2_f2fa	742
pareto_k2_fd	743
pareto_k2_fdd	743
pareto_k2_ldda	744
pareto_k2_lddda	745
pareto_k2_logf	745
pareto_k2_logfdd	746
pareto_k2_logfddd	746
pareto_k2_logscores	747
pareto_k2_ml_params	748
pareto_k2_mu1fa	748
pareto_k2_mu2fa	749

pareto_k2_p1fa	749
pareto_k2_p2fa	750
pareto_k2_pd	750
pareto_k2_pdd	751
pareto_k2_waic	752
pareto_p1k2_cp	752
pareto_p1k2_f1fa	760
pareto_p1k2_f1fw	760
pareto_p1k2_f2fa	761
pareto_p1k2_f2fw	761
pareto_p1k2_fd	762
pareto_p1k2_fdd	762
pareto_p1k2_ldda	763
pareto_p1k2_lddda	763
pareto_p1k2_logf	764
pareto_p1k2_logfdd	764
pareto_p1k2_logfddd	765
pareto_p1k2_loglik	765
pareto_p1k2_logscores	766
pareto_p1k2_means	766
pareto_p1k2_mu1fa	767
pareto_p1k2_mu2fa	768
pareto_p1k2_p1fa	768
pareto_p1k2_p2fa	769
pareto_p1k2_pd	769
pareto_p1k2_pdd	770
pareto_p1k2_predictordata	770
pareto_p1k2_waic	771
pcauchy_p1	772
pexp_p1	772
pfrechet_p2k1	773
pgev_p1	773
pgev_p12	774
pgev_p123	774
pgev_p1k3	775
pgev_p1n	776
pgumbel_p1	776
plnorm_p1	777
plogis_p1	777
plst_p1k3	778
pnorm_p1	778
pnorm_p12	779
pnorm_p1_formula	779
ppareto_p1k2	780
punif_formula	780
pweibull_p2	781
qcauchy_p1	781
qexp_p1	782

qfrechet_p2k1	782
qgamma_k1_ppm	783
qgamma_ppm	784
qgev_k12_ppm	785
qgev_mpd_ppm	787
qgev_p1	788
qgev_p12	789
qgev_p123	789
qgev_p1k3	790
qgev_p1n	791
qgev_p1_ppm	791
qgev_ppm	793
qgpd_k1_ppm	794
qgumbel_p1	795
qlnorm_p1	796
qlogis_p1	797
qlst_p1k3	797
qnorm_p1	798
qnorm_p12	798
qnorm_p1_formula	799
qntt_ppm	799
qpareto_p1k2	801
qunif_formula	801
qweibull_p2	802
reltest	802
reltest2	806
reltest2_cases	808
reltest2_makeep	809
reltest2_plot	809
reltest2_predict	810
reltest2_simulate	811
reltest_makeep	812
reltest_makemaxep	812
reltest_params	813
reltest_predict	814
reltest_simulate	815
rgev_minmax	816
rgev_p123_minmax	817
rgev_p12_minmax	818
rgev_p1n_minmax	819
rgev_p1_minmax	820
rgpd_k1_minmax	821
rhp_dmgs_cpmethod	821
rust_pumethod	822
testppm_plot	822
unif_cp	823
weibull_cp	829
weibull_f1fa	835

weibull_f2fa	835
weibull_fd	836
weibull_fdd	836
weibull_ldda	837
weibull_lddda	837
weibull_logf	838
weibull_logfdd	838
weibull_logfddd	839
weibull_loglik	839
weibull_logscores	840
weibull_means	840
weibull_mu1fa	841
weibull_mu2fa	842
weibull_p1fa	842
weibull_p2fa	843
weibull_p2_cp	843
weibull_p2_f1fa	851
weibull_p2_f1fw	851
weibull_p2_f2fa	852
weibull_p2_f2fw	852
weibull_p2_fd	853
weibull_p2_fdd	853
weibull_p2_ldda	854
weibull_p2_lddda	854
weibull_p2_logf	855
weibull_p2_logfdd	855
weibull_p2_logfddd	856
weibull_p2_loglik	856
weibull_p2_logscores	857
weibull_p2_means	857
weibull_p2_mu1fa	858
weibull_p2_mu2fa	859
weibull_p2_p1fa	859
weibull_p2_p2fa	860
weibull_p2_pd	860
weibull_p2_pdd	861
weibull_p2_predictordata	861
weibull_p2_waic	862
weibull_pd	863
weibull_pdd	863
weibull_waic	864

adhoc_dmgs_cpmethod	<i>Generates a comment about the method</i>
---------------------	---

Description

Generates a comment about the method

Usage

adhoc_dmgs_cpmethod()

Value

String

analytic_cpmethod	<i>Generates a comment about the method</i>
-------------------	---

Description

Generates a comment about the method

Usage

analytic_cpmethod()

Value

String

bayesian_dq_4terms_v1	<i>Evaluate DMGS equation 3.3</i>
-----------------------	-----------------------------------

Description

Evaluate DMGS equation 3.3

Usage

bayesian_dq_4terms_v1(lddi, lddd, mu1, pidopi1, pidopi2, mu2, dim)

Arguments

lddi	inverse of second derivative of observed log-likelihood
lddd	third derivative of observed log-likelihood
mu1	DMGS mu1 vector
pidopi1	first part of the prior term
pidopi2	second part of the prior term
mu2	DMGS mu2 matrix
dim	number of parameters

Value

Vector

calc_revert2ml	<i>determine revert2ml or not</i>
----------------	-----------------------------------

Description

determine revert2ml or not

Usage

calc_revert2ml(v5h, v6h, t3)

Arguments

v5h	fifth parameter
v6h	sixth parameter
t3	a vector of predictors for the shape

Value

Logical

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qcauchy_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  d1 = 0.01,
  fd2 = 0.01,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE,
  aderivs = TRUE
)

rcauchy_cp(
```

```

    n,
    x,
    d1 = 0.01,
    fd2 = 0.01,
    rust = FALSE,
    mlcp = TRUE,
    debug = FALSE,
    aderivs = TRUE
)

dcauchy_cp(
  x,
  y = x,
  d1 = 0.01,
  fd2 = 0.01,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

pcauchy_cp(
  x,
  y = x,
  d1 = 0.01,
  fd2 = 0.01,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

tcauchy_cp(n, x, d1 = 0.01, fd2 = 0.01, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>d1</code>	if <code>aderivs=FALSE</code> , the delta used for numerical derivatives with respect to the first parameter
<code>fd2</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the second parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)

dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).

- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Cauchy distribution has probability density function

$$f(x; \mu, \sigma) = \frac{1}{\pi\sigma} \left(1 + \left(\frac{x - \mu}{\sigma} \right)^2 \right)^{-1}$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The `cp` outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),

- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d042cauchy_example_data_v1
p=c(1:9)/10
q=qlogis_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$m1_quantiles,q$cp_quantiles);
xmax=max(q$m1_quantiles,q$cp_quantiles);
plot(q$m1_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qcauchy_cp)",
main="Cauchy: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

cauchy_f1f	<i>DMGS equation 3.3, f1 term</i>
------------	-----------------------------------

Description

DMGS equation 3.3, f1 term

Usage

cauchy_f1f(y, v1, d1, v2, fd2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

cauchy_f1fa	<i>The first derivative of the density</i>
-------------	--

Description

The first derivative of the density

Usage

cauchy_f1fa(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

cauchy_f2f	<i>DMGS equation 3.3, f2 term</i>
------------	-----------------------------------

Description

DMGS equation 3.3, f2 term

Usage

cauchy_f2f(y, v1, d1, v2, fd2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

cauchy_f2fa	<i>The second derivative of the density</i>
-------------	---

Description

The second derivative of the density

Usage

cauchy_f2fa(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

cauchy_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
cauchy_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

cauchy_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
cauchy_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

cauchy_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

```
cauchy_ldd(x, v1, d1, v2, fd2)
```

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

cauchy_ldda	<i>The second derivative of the normalized log-likelihood</i>
-------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
cauchy_ldda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

cauchy_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
-------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

```
cauchy_lddd(x, v1, d1, v2, fd2)
```

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Cubic scalar array

cauchy_lddda	<i>The third derivative of the normalized log-likelihood</i>
--------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
cauchy_lddda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

cauchy_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
cauchy_lmn(x, v1, d1, v2, fd2, mm, nn)
```

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

cauchy_lmp	<i>One component of the third derivative of the normalized log-likelihood</i>
------------	---

Description

One component of the third derivative of the normalized log-likelihood

Usage

```
cauchy_lmp(x, v1, d1, v2, fd2, mm, nn, rr)
```

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate

Value

Scalar value

cauchy_logf	<i>Logf for RUST</i>
-------------	----------------------

Description

Logf for RUST

Usage

```
cauchy_logf(params, x)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values

Value

Scalar value.

cauchy_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
cauchy_logfdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

cauchy_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
cauchy_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

cauchy_loglik	<i>log-likelihood function</i>
---------------	--------------------------------

Description

log-likelihood function

Usage

cauchy_loglik(vv, x)

Arguments

- vv parameters
- x a vector of training data values

Value

Scalar

cauchy_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

cauchy_logscores(logscores, x, d1 = 0.01, fd2 = 0.01, aderivs = TRUE)

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values
- d1 the delta used in the numerical derivatives with respect to the parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter
- aderivs logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

cauchy_mu1f	<i>DMGS equation 3.3, mu1 term</i>
-------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

cauchy_mu1f(alpha, v1, d1, v2, fd2)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

cauchy_mu2f	<i>DMGS equation 3.3, mu2 term</i>
-------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

cauchy_mu2f(alpha, v1, d1, v2, fd2)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

cauchy_p1f

*DMGS equation 3.3, p1 term***Description**

DMGS equation 3.3, p1 term

Usage

cauchy_p1f(y, v1, d1, v2, fd2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

cauchy_p1_cp

*Cauchy Distribution with a Predictor, Predictions Based on a Calibrating Prior***Description**

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.

- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qcauchy_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  d1 = 0.01,
  d2 = 0.01,
  fd3 = 0.01,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE,
  aderivs = TRUE
)
```

```
rcauchy_p1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  d1 = 0.01,
  d2 = 0.01,
  fd3 = 0.01,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE,
  aderivs = TRUE
)
```

```

)

dcauchy_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  d1 = 0.01,
  d2 = 0.01,
  fd3 = 0.01,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE,
  aderivs = TRUE
)

pcauchy_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  d1 = 0.01,
  d2 = 0.01,
  fd3 = 0.01,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE,
  aderivs = TRUE
)

tcauchy_p1_cp(n, x, t, d1 = 0.01, d2 = 0.01, fd3 = 0.01, debug = FALSE)

```

Arguments

x	a vector of training data values
t	a vector of predictors, such that <code>length(t)=length(x)</code>
t0	a single value of the predictor (specify either t0 or n0 but not both)
n0	an index for the predictor (specify either t0 or n0 but not both)
p	a vector of probabilities at which to generate predictive quantiles
d1	if aderivs=FALSE, the delta used for numerical derivatives with respect to the first parameter
d2	if aderivs=FALSE, the delta used for numerical derivatives with respect to the second parameter

fd3	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the third parameter
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether <code>predictordata</code> should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether <code>maxlik</code> and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the `cp` prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.

- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Cauchy distribution with a predictor has probability density function

$$f(x; a, b, \sigma) = \frac{1}{\pi\sigma} \left(1 + \left(\frac{x - \mu(a, b)}{\sigma} \right)^2 \right)^{-1}$$

where x is the random variable, $\mu = a + bt$ is the location parameter as a function of parameters a, b , and $\sigma > 0$ is the scale parameter.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d064cauchy_p1_example_data_v1_x
tt=fitdistcp::d064cauchy_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qcauchy_p1_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qcauchy_p1_cp)",
main="Cauchy w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

cauchy_p1_f1f	<i>DMGS equation 2.1, f1 term</i>
---------------	-----------------------------------

Description

DMGS equation 2.1, f1 term

Usage

```
cauchy_p1_f1f(y, t0, v1, d1, v2, d2, v3, fd3)
```

Arguments

- y a vector of values at which to calculate the density and distribution functions
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- d1 the delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- d2 the delta used in the numerical derivatives with respect to the parameter
- v3 third parameter
- fd3 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

cauchy_p1_f1fa	<i>The first derivative of the density for DMGS</i>
----------------	---

Description

The first derivative of the density for DMGS

Usage

cauchy_p1_f1fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

cauchy_p1_f1fw	<i>The first derivative of the density for WAIC</i>
----------------	---

Description

The first derivative of the density for WAIC

Usage

cauchy_p1_f1fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

cauchy_p1_f2f	<i>DMGS equation 2.1, f2 term</i>
---------------	-----------------------------------

Description

DMGS equation 2.1, f2 term

Usage

cauchy_p1_f2f(y, t0, v1, d1, v2, d2, v3, fd3)

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

cauchy_p1_f2fa	<i>The second derivative of the density for DMGS</i>
----------------	--

Description

The second derivative of the density for DMGS

Usage

cauchy_p1_f2fa(x, t0, v1, v2, v3)

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

cauchy_p1_f2fw	<i>The second derivative of the density for WAIC</i>
----------------	--

Description

The second derivative of the density for WAIC

Usage

cauchy_p1_f2fw(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

cauchy_p1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

cauchy_p1_fd(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

cauchy_p1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

cauchy_p1_fdd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix
Matrix

cauchy_p1_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
---------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

cauchy_p1_ldd(x, t, v1, d1, v2, d2, v3, fd3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

cauchy_p1_ldda	<i>The second derivative of the normalized log-likelihood</i>
----------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
cauchy_p1_ldda(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

cauchy_p1_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
----------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

cauchy_p1_lddd(x, t, v1, d1, v2, d2, v3, fd3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- d1 the delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- d2 the delta used in the numerical derivatives with respect to the parameter
- v3 third parameter
- fd3 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Cubic scalar array

cauchy_p1_lddda	<i>The third derivative of the normalized log-likelihood</i>
-----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

cauchy_p1_lddda(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

3d array

cauchy_p1_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
---------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
cauchy_p1_lmn(x, t, v1, d1, v2, d2, v3, fd3, mm, nn)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

cauchy_p1_lmnf	<i>One component of the second derivative of the normalized log-likelihood</i>
----------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
cauchy_p1_lmnf(x, t, v1, d1, v2, d2, v3, fd3, mm, nn, rr)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate

Value

Scalar value

cauchy_p1_logf	<i>Logf for RUST</i>
----------------	----------------------

Description

Logf for RUST

Usage

```
cauchy_p1_logf(params, x, t)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values
t	a vector or matrix of predictors

Value

Scalar value.

cauchy_p1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
cauchy_p1_logfdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

cauchy_p1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
cauchy_p1_logfddd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

cauchy_p1_loglik	<i>Cauchy-with-p1 observed log-likelihood function</i>
------------------	--

Description

Cauchy-with-p1 observed log-likelihood function

Usage

```
cauchy_p1_loglik(vv, x, t)
```

Arguments

vv	parameters
x	a vector of training data values
t	a vector or matrix of predictors

Value

Scalar

cauchy_p1_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
---------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
cauchy_p1_logscores(logscores, x, t, d1, d2, fd3, aderivs = TRUE)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
d1	the delta used in the numerical derivatives with respect to the parameter
d2	the delta used in the numerical derivatives with respect to the parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

cauchy_p1_means	<i>Cauchy distribution: RHP mean</i>
-----------------	--------------------------------------

Description

Cauchy distribution: RHP mean

Usage

```
cauchy_p1_means(t0, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)
```

Arguments

t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

cauchy_p1_mu1f	<i>DMGS equation 3.3, mu1 term</i>
----------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

cauchy_p1_mu1f(alpha, t0, v1, d1, v2, d2, v3, fd3)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

cauchy_p1_mu2f	<i>DMGS equation 3.3, mu2 term</i>
----------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

cauchy_p1_mu2f(alpha, t0, v1, d1, v2, d2, v3, fd3)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| v1 | first parameter |
| d1 | the delta used in the numerical derivatives with respect to the parameter |
| v2 | second parameter |
| d2 | the delta used in the numerical derivatives with respect to the parameter |
| v3 | third parameter |
| fd3 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

3d array

cauchy_p1_p1f	<i>DMGS equation 2.1, p1 term</i>
---------------	-----------------------------------

Description

DMGS equation 2.1, p1 term

Usage

cauchy_p1_p1f(y, t0, v1, d1, v2, d2, v3, fd3)

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

cauchy_p1_p2f	<i>DMGS equation 2.1, p2 term</i>
---------------	-----------------------------------

Description

DMGS equation 2.1, p2 term

Usage

cauchy_p1_p2f(y, t0, v1, d1, v2, d2, v3, fd3)

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

cauchy_p1_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
-------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

cauchy_p1_predictordata(predictordata, x, t, t0, params)

Arguments

- predictordata logical that indicates whether to calculate and return predictordata
- x a vector of training data values
- t a vector or matrix of predictors
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- params model parameters for calculating logf

Value

Two vectors

cauchy_p1_waic	<i>Waic</i>
----------------	-------------

Description

Waic

Usage

```
cauchy_p1_waic(  
  waicscores,  
  x,  
  t,  
  v1hat,  
  d1,  
  v2hat,  
  d2,  
  v3hat,  
  fd3,  
  lddi,
```

```
      lddd,  
      lambdad,  
      aderivs  
    )
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3hat	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

cauchy_p2f	<i>DMGS equation 3.3, p2 term</i>
------------	-----------------------------------

Description

DMGS equation 3.3, p2 term

Usage

```
cauchy_p2f(y, v1, d1, v2, fd2)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

cauchy_waic	<i>Waic</i>
-------------	-------------

Description

Waic

Usage

```
cauchy_waic(waiccores, x, v1hat, d1, v2hat, fd2, lddi, lddd, lambdad, aderivs)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

crhpflat_dmgs_cpmethod
<i>Generates a comment about the method</i>

Description

Generates a comment about the method

Usage

crhpflat_dmgs_cpmethod()

Value

String

d010exp_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d011pareto_k2_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d020halfnorm_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d025unif_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d030norm_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d031norm_dmgs_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d032gnorm_k3_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d035lnorm_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d036lnorm_dmgs_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d040logis_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d041lst_k3_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d042cauchy_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d050gumbel_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d051frechet_k1_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d052weibull_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d053gev_k3_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d055exp_p1_example_data_v1_t

This is data to be included in my package

Description

This is data to be included in my package

d055exp_p1_example_data_v1_x

This is data to be included in my package

Description

This is data to be included in my package

d056pareto_p1k2_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d056pareto_p1k2_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d060norm_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d060norm_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d061lnorm_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d061lnorm_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d062logis_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d062logis_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d0631st_p1k3_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d0631st_p1k3_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d064cauchy_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d064cauchy_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d070gumbel_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d070gumbel_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d071frechet_p2k1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d071frechet_p2k1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d072weibull_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d072weibull_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d073weibull_p2_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d073weibull_p2_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d074gev_p1k3_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d074gev_p1k3_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d080norm_p12_example_data_v1_t1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d080norm_p12_example_data_v1_t2
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d080norm_p12_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d0811st_p12k3_example_data_v1_t1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d0811st_p12k3_example_data_v1_t2
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d0811st_p12k3_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d082weibull_p12_example_data_v1_t1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d082weibull_p12_example_data_v1_t2
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d082weibull_p12_example_data_v1_x

This is data to be included in my package

Description

This is data to be included in my package

d100gamma_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d101invgamma_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d102invgauss_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d105burr_example_data_v1

This is data to be included in my package

Description

This is data to be included in my package

d110gev_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d120gpd_k1_example_data_v1
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d150gev_p1_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d150gev_p1_example_data_v1_x
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d151gev_p12_example_data_v1_t
<i>This is data to be included in my package</i>

Description

This is data to be included in my package

d151gev_p12_example_data_v1_x	<i>This is data to be included in my package</i>
-------------------------------	--

Description

This is data to be included in my package

d152gev_p123_example_data_v1_t	<i>This is data to be included in my package</i>
--------------------------------	--

Description

This is data to be included in my package

d152gev_p123_example_data_v1_x	<i>This is data to be included in my package</i>
--------------------------------	--

Description

This is data to be included in my package

dcauchysub	<i>Densities from MLE and RHP</i>
------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dcauchysub(x, y, d1 = 0.01, fd2 = 0.01, aderivs = TRUE)

Arguments

- | | |
|---------|--|
| x | a vector of training data values |
| y | a vector of values at which to calculate the density and distribution functions |
| d1 | the delta used in the numerical derivatives with respect to the parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |
| aderivs | logical for whether to use analytic derivatives (instead of numerical) |

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dcauchy_p1	<i>Cauchy-with-p1 density function</i>
------------	--

Description

Cauchy-with-p1 density function

Usage

dcauchy_p1(x, t0, ymn, slope, scale, log = FALSE)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- ymn the location parameter of the function of the predictor
- slope the slope of the function of the predictor
- scale the scale parameter of the distribution
- log logical for the density evaluation

Value

Vector

dcauchy_p1sub	<i>Densities from MLE and RHP</i>
---------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dcauchy_p1sub(x, t, y, t0, d1, d2, fd3, aderivs = TRUE)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
d1	the delta used in the numerical derivatives with respect to the parameter
d2	the delta used in the numerical derivatives with respect to the parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

deriv_copyfdd

Extract the results from derivatives and put them into f2

Description

Extract the results from derivatives and put them into f2

Usage

```
deriv_copyfdd(temp1, nx, dim)
```

Arguments

temp1	output from derivative calculations
nx	number of x values
dim	number of parameters

Value

3d array

deriv_copyld2	<i>Extract the results from derivatives and put them into ldd</i>
---------------	---

Description

Extract the results from derivatives and put them into ldd

Usage

deriv_copyld2(temp1, nx, dim)

Arguments

- | | |
|-------|-------------------------------------|
| temp1 | output from derivative calculations |
| nx | number of x values |
| dim | number of parameters |

Value

3d array

deriv_copyldd	<i>Extract the results from derivatives and put them into ldd</i>
---------------	---

Description

Extract the results from derivatives and put them into ldd

Usage

deriv_copyldd(temp1, nx, dim)

Arguments

- | | |
|-------|-------------------------------------|
| temp1 | output from derivative calculations |
| nx | number of x values |
| dim | number of parameters |

Value

Matrix

deriv_copylddd	<i>Extract the results from derivatives and put them into lddd</i>
----------------	--

Description

Extract the results from derivatives and put them into lddd

Usage

```
deriv_copylddd(temp1, nx, dim)
```

Arguments

temp1	output from derivative calculations
nx	number of x values
dim	number of parameters

Value

3d array

dexpsub	<i>Densities from MLE and RHP</i>
---------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dexpsub(x, y)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dexp_p1	<i>Exponential-with-p1 density function</i>
---------	---

Description

Exponential-with-p1 density function

Usage

```
dexp_p1(x, t0, ymn, slope, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
log	logical for the density evaluation

Value

Vector

dexp_p1sub	<i>Densities from MLE and RHP</i>
------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dexp_p1sub(x, t, y, t0)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dfrechetsub	<i>Densities from MLE and RHP</i>
-------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dfrechetsub(x, y, kloc)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
kloc	the known location parameter

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dfrechetsub	<i>Frechet_k1-with-p2 density function</i>
-------------	--

Description

Frechet_k1-with-p2 density function

Usage

```
dfrechetsub(x, t0, ymn, slope, lambda, log = FALSE, kloc)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
lambda	the lambda parameter of the distribution
log	logical for the density evaluation
kloc	the known location parameter

Value

Vector

dfrech _{et_p2k1sub}	<i>Densities from MLE and RHP</i>
------------------------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dfrechet_p2k1sub(x, t, y, t0, kloc)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
kloc	the known location parameter

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgamma _{sub}	<i>Densities from MLE and RHP</i>
-----------------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dgammasub(x, y, fd1 = 0.01, fd2 = 0.01, aderivs = TRUE)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgevsub	<i>Densities for 5 predictions</i>
---------	------------------------------------

Description

Densities for 5 predictions

Usage

dgevsub(x, y, ics, minxi, maxx)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions
- ics initial conditions for the maximum likelihood search
- minxi minimum value of shape parameter xi
- maxxi maximum value of shape parameter xi

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgev_k3sub	<i>Densities from MLE and RHP</i>
------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dgev_k3sub(x, y, kshape)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions
- kshape the known shape parameter

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgev_p1	<i>GEVD-with-p1: Density function</i>
---------	---------------------------------------

Description

GEVD-with-p1: Density function

Usage

```
dgev_p1(x, t0, ymn, slope, sigma, xi, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution
log	logical for the density evaluation

Value

Vector

dgev_p12	<i>GEVD-with-p1: Density function</i>
----------	---------------------------------------

Description

GEVD-with-p1: Density function

Usage

```
dgev_p12(x, t1, t2, ymn, slope, sigma1, sigma2, xi, log = FALSE)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma1	first coefficient for the sigma parameter of the distribution
sigma2	second coefficient for the sigma parameter of the distribution
xi	the shape parameter of the distribution
log	logical for the density evaluation

Value

Vector

dgev_p123

*GEVD-with-p1: Density function***Description**

GEVD-with-p1: Density function

Usage

```
dgev_p123(x, t1, t2, t3, ymn, slope, sigma1, sigma2, xi1, xi2, log = FALSE)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma1	first coefficient for the sigma parameter of the distribution
sigma2	second coefficient for the sigma parameter of the distribution
xi1	first coefficient for the shape parameter of the distribution
xi2	second coefficient for the shape parameter of the distribution
log	logical for the density evaluation

Value

Vector

dgev_p123sub	<i>Densities for 5 predictions</i>
--------------	------------------------------------

Description

Densities for 5 predictions

Usage

dgev_p123sub(x, t1, t2, t3, y, t01, t02, t03, ics, extramodels, debug)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
y	a vector of values at which to calculate the density and distribution functions
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
ics	initial conditions for the maximum likelihood search
extramodels	logical that indicates whether to add three additional prediction models
debug	debug flag

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgev_p12sub	<i>Densities for 5 predictions</i>
-------------	------------------------------------

Description

Densities for 5 predictions

Usage

```
dgev_p12sub(
  x,
  t1,
  t2,
  y,
  t01,
  t02,
  ics,
  minxi,
  maxx,
  debug,
  extramodels = FALSE
)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
y	a vector of values at which to calculate the density and distribution functions
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
ics	initial conditions for the maximum likelihood search
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
debug	debug flag
extramodels	logical that indicates whether to add three additional prediction models

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgev_p1k3

GEV-with-known-shape-with-p1 density function

Description

GEV-with-known-shape-with-p1 density function

Usage

```
dgev_p1k3(x, t0, ymn, slope, sigma, log = FALSE, kshape)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
log	logical for the density evaluation
kshape	the known shape parameter

Value

Vector

dgev_p1k3sub

Densities from MLE and RHP

Description

Densities from MLE and RHP

Usage

```
dgev_p1k3sub(x, t, y, t0, kshape)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
kshape	the known shape parameter

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgev_p1n	<i>GEVD-with-p1: Density function</i>
----------	---------------------------------------

Description

GEVD-with-p1: Density function

Usage

```
dgev_p1n(x, t0, params, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf
log	logical for the density evaluation

Value

Vector

dgev_p1nsub	<i>Densities for 5 predictions</i>
-------------	------------------------------------

Description

Densities for 5 predictions

Usage

```
dgev_p1nsub(x, t, y, t0, ics, minxi, maxx, extramodels = FALSE)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
ics	initial conditions for the maximum likelihood search
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
extramodels	logical that indicates whether to add three additional prediction models

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgev_p1sub	<i>Densities for 5 predictions</i>
------------	------------------------------------

Description

Densities for 5 predictions

Usage

dgev_p1sub(x, t, y, t0, ics, minxi, maxxi, extramodels = FALSE)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- y a vector of values at which to calculate the density and distribution functions
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- ics initial conditions for the maximum likelihood search
- minxi minimum value of shape parameter xi
- maxxi maximum value of shape parameter xi
- extramodels logical that indicates whether to add three additional prediction models

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgnorm_k3sub	<i>Densities from MLE and RHP</i>
--------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dgnorm_k3sub(x, y, d1 = 0.01, fd2 = 0.01, kbeta, aderivs = TRUE)

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
d1	the delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgpdsb	<i>Densities for 5 predictions</i>
--------	------------------------------------

Description

Densities for 5 predictions

Usage

```
dgpdsb(x, y, ics, kloc = 0, dlogpi = 0, minxi, maxxi, extramodels = FALSE)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
ics	initial conditions for the maximum likelihood search
kloc	the known location parameter
dlogpi	gradient of the log prior
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
extramodels	logical that indicates whether to add three additional prediction models

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgumbelsub	<i>Densities from MLE and RHP</i>
------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dgumbelsub(x, y)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dgumbel_p1	<i>Gumbel-with-p1 density function</i>
------------	--

Description

Gumbel-with-p1 density function

Usage

```
dgumbel_p1(x, t0, ymn, slope, sigma, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
log	logical for the density evaluation

Value

Vector

dgumbel_p1sub	<i>Densities from MLE and RHP</i>
---------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dgumbel_p1sub(x, t, y, t0)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dhalfnormsub	<i>Densities from MLE and RHP</i>
--------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dhalfnormsub(x, y, fd1 = 0.01, aderivs = TRUE)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dinvgamma	<i>Densities from MLE and cp</i>
-----------	----------------------------------

Description

Densities from MLE and cp

Usage

```
dinvgamma(x, y, fd1 = 0.01, fd2 = 0.01, aderivs = TRUE)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dinvgausssub	<i>Densities from MLE and RHP</i>
--------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dinvgausssub(x, y, prior, fd1 = 0.01, fd2 = 0.01, aderivs = TRUE)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
prior	logical indicating which prior to use
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlnormsub	<i>Densities from MLE and RHP</i>
-----------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dlnormsub(x, y)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlnorm_dmgssub	<i>Densities from MLE and RHP</i>
----------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dlnorm_dmgssub(x, y)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlnorm_p1	<i>Normal-with-p1 density function</i>
-----------	--

Description

Normal-with-p1 density function

Usage

```
dlnorm_p1(x, t0, ymn, slope, sigma, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
log	logical for the density evaluation

Value

Vector

dlnorm_p1sub	<i>Densities from MLE and RHP</i>
--------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dlnorm_p1sub(x, t, y, t0, debug = FALSE)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
debug	debug flag

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlogis2sub	<i>Densities from MLE and RHP</i>
------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dlogis2sub(x, y)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlogis_p1	<i>Logistic-with-p1 density function</i>
-----------	--

Description

Logistic-with-p1 density function

Usage

```
dlogis_p1(x, t0, ymn, slope, scale, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
scale	the scale parameter of the distribution
log	logical for the density evaluation

Value

Vector

dlogis_p1sub

Densities from MLE and RHP

Description

Densities from MLE and RHP

Usage

```
dlogis_p1sub(x, t, y, t0)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlst_k3sub

Densities from MLE and RHP

Description

Densities from MLE and RHP

Usage

```
dlst_k3sub(x, y, d1 = 0.01, fd2 = 0.01, kdf, aderivs = TRUE)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
d1	the delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dlst_p1k3	<i>LST-with-p1 density function</i>
-----------	-------------------------------------

Description

LST-with-p1 density function

Usage

```
dlst_p1k3(x, t0, ymn, slope, sigma, log = FALSE, kdf)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
log	logical for the density evaluation
kdf	the known degrees of freedom parameter

Value

Vector

dlst_p1k3sub	<i>Densities from MLE and RHP</i>
--------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dlst_p1k3sub(x, t, y, t0, d1, d2, fd3, kdf, aderivs = TRUE)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
d1	the delta used in the numerical derivatives with respect to the parameter
d2	the delta used in the numerical derivatives with respect to the parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dmgs	<i>Evaluate DMGS equation 3.3</i>
------	-----------------------------------

Description

Evaluate DMGS equation 3.3

Usage

```
dmgs(lddi, lddd, mu1, pidopi, mu2, dim)
```

Arguments

lddi	inverse of second derivative of observed log-likelihood
lddd	third derivative of observed log-likelihood
mu1	DMGS mu1 vector
pidopi	derivative of log prior
mu2	DMGS mu2 matrix
dim	number of parameters

Value

Vector

dnormsub	<i>Densities from MLE and RHP</i>
----------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dnormsub(x, y)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dnorm_dmgssub	<i>Densities from MLE and RHP</i>
---------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dnorm_dmgssub(x, y)
```

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dnorm_p1	<i>Normal-with-p1 density function</i>
----------	--

Description

Normal-with-p1 density function

Usage

```
dnorm_p1(x, t0, ymn, slope, sigma, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
log	logical for the density evaluation

Value

Vector

dnorm_p12	<i>Normal-with-p12: Density function</i>
-----------	--

Description

Normal-with-p12: Density function

Usage

```
dnorm_p12(x, t01, t02, ymn, slope, sigma1, sigma2, log = FALSE)
```

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma1	first coefficient for the sigma parameter of the distribution
sigma2	second coefficient for the sigma parameter of the distribution
log	logical for the density evaluation

Value

Vector

dnorm_p12dmgs	<i>Densities for 5 predictions</i>
---------------	------------------------------------

Description

Densities for 5 predictions

Usage

```
dnorm_p12dmgs(x, t1, t2, y, t01, t02, ics)
```

Arguments

- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- y a vector of values at which to calculate the density and distribution functions
- t01 a single value of the predictor (specify either t01 or n01 but not both)
- t02 a single value of the predictor (specify either t02 or n02 but not both)
- ics initial conditions for the maximum likelihood search

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dnorm_p1sub	<i>Densities from MLE and RHP</i>
-------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dnorm_p1sub(x, t, y, t0)
```

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- y a vector of values at which to calculate the density and distribution functions
- t0 a single value of the predictor (specify either t0 or n0 but not both)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dnorm_p1_formula	<i>Linear regression formula, densities</i>
------------------	---

Description

Linear regression formula, densities

Usage

dnorm_p1_formula(y, tresid, tresid0, nx, muhat0, v3hat)

Arguments

y	a vector of values at which to calculate the density and distribution functions
tresid	predictor residuals
tresid0	predictor residual at the point being predicted
nx	length of training data
muhat0	muhat at the point being predicted
v3hat	third parameter

Value

Vector

dpareto_k2_sub	<i>Densities from MLE and RHP</i>
----------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dpareto_k2_sub(x, y, kscale)

Arguments

x	a vector of training data values
y	a vector of values at which to calculate the density and distribution functions
kscale	the known scale parameter

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dpareto_p1k2	<i>pareto_k1-with-p2 density function</i>
--------------	---

Description

pareto_k1-with-p2 density function

Usage

```
dpareto_p1k2(x, t0, ymn, slope, kscale, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
kscale	the known scale parameter
log	logical for the density evaluation

Value

Vector

dpareto_p1k2sub	<i>Densities from MLE and RHP</i>
-----------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dpareto_p1k2sub(x, t, y, t0, kscale, debug = FALSE)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
kscale	the known scale parameter
debug	debug flag

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dunif_formula	<i>Predictive PDFs</i>
---------------	------------------------

Description

Predictive PDFs

Usage

dunif_formula(x, y)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions

Value

Two vectors

dweibullsub	<i>Densities from MLE and RHP</i>
-------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

dweibullsub(x, y)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

dweibull_p2	<i>Weibull-with-p1 density function</i>
-------------	---

Description

Weibull-with-p1 density function

Usage

```
dweibull_p2(x, t0, shape, ymn, slope, log = FALSE)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
shape	the shape parameter of the distribution
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
log	logical for the density evaluation

Value

Vector

dweibull_p2sub	<i>Densities from MLE and RHP</i>
----------------	-----------------------------------

Description

Densities from MLE and RHP

Usage

```
dweibull_p2sub(x, t, y, t0)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qexp_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rexp_cp(n, x, rust = FALSE, mlcp = TRUE, debug = FALSE)

dexp_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)

pexp_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)

texp_cp(n, x, debug = FALSE)
```

Arguments

x	a vector of training data values
p	a vector of probabilities at which to generate predictive quantiles
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The exponential distribution has exceedance distribution function

$$S(x; \lambda) = \exp(-\lambda x)$$

where $x \geq 0$ is the random variable and $\lambda > 0$ is the rate parameter.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\lambda) \propto \frac{1}{\lambda}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)

- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d010exp_example_data_v1
p=c(1:9)/10
q=qexp_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qexp_cp)",
main="Exponential: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

exp_f1fa	<i>The first derivative of the density</i>
----------	--

Description

The first derivative of the density
The first derivative of the density

Usage

exp_f1fa(x, v1)
exp_f1fa(x, v1)

Arguments

x a vector of training data values
v1 first parameter

Value

Vector
Vector

exp_f2fa	<i>The second derivative of the density</i>
----------	---

Description

The second derivative of the density
The second derivative of the density

Usage

exp_f2fa(x, v1)
exp_f2fa(x, v1)

Arguments

x a vector of training data values
v1 first parameter

Value

Matrix

Matrix

exp_fd

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

exp_fd(x, v1)

exp_fd(x, v1)

Arguments

x a vector of training data values

v1 first parameter

Value

Vector

Vector

exp_fdd

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

exp_fdd(x, v1)

exp_fdd(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

- Matrix
- Matrix

exp_ldda	<i>The second derivative of the normalized log-likelihood</i>
----------	---

Description

- The second derivative of the normalized log-likelihood
- The second derivative of the normalized log-likelihood

Usage

exp_ldda(x, v1)

exp_ldda(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

- Matrix
- Matrix

exp_lddda	<i>The third derivative of the normalized log-likelihood</i>
-----------	--

Description

The third derivative of the normalized log-likelihood
The third derivative of the normalized log-likelihood

Usage

exp_lddda(x, v1)

exp_lddda(x, v1)

Arguments

x a vector of training data values
v1 first parameter

Value

3d array
3d array

exp_logf	<i>Logf for RUST</i>
----------	----------------------

Description

Logf for RUST

Usage

exp_logf(params, x)

Arguments

params model parameters for calculating logf
x a vector of training data values

Value

Scalar value.

exp_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
exp_logfdd(x, v1)
```

```
exp_logfdd(x, v1)
```

Arguments

x	a vector of training data values
v1	first parameter

Value

Matrix

Matrix

exp_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
exp_logfddd(x, v1)
```

```
exp_logfddd(x, v1)
```

Arguments

- x a vector of training data values
- v1 first parameter

Value

- 3d array
- 3d array

exp_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
---------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

exp_logscores(logscores, x)

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values

Value

- Two scalars

exp_p1fa	<i>The first derivative of the cdf</i>
----------	--

Description

- The first derivative of the cdf
- The first derivative of the cdf

Usage

- exp_p1fa(x, v1)
- exp_p1fa(x, v1)

Arguments

x	a vector of training data values
v1	first parameter

Value

Vector
Vector

exp_p1_cp	<i>Exponential Distribution with a Predictor, Predictions Based on a Calibrating Prior</i>
-----------	--

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qexp_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
```

```

    p = seq(0.1, 0.9, 0.1),
    means = FALSE,
    waicscores = FALSE,
    logscores = FALSE,
    dmgs = TRUE,
    rust = FALSE,
    nrust = 1e+05,
    predictordata = TRUE,
    centering = TRUE,
    debug = FALSE
)

rexp_p1_cp(n, x, t, t0 = NA, n0 = NA, rust = FALSE, mlcp = TRUE, debug = FALSE)

dexp_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

pexp_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

texp_p1_cp(n, x, t, debug = FALSE)

```

Arguments

x	a vector of training data values
t	a vector of predictors, such that <code>length(t)=length(x)</code>
t0	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
n0	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
p	a vector of probabilities at which to generate predictive quantiles

means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The exponential distribution with a predictor has exceedance distribution function

$$S(x; a, b) = \exp(-x\lambda(a, b))$$

where $x \geq 0$ is the random variable and $\lambda(a, b) = e^{-a-bt}$ is the rate parameter, modelled as a function of the parameters a, b and a predictor t .

The calibrating prior is given by the right Haar prior, which is

$$\pi(a, b) \propto 1$$

. as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `retest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d055exp_p1_example_data_v1_x
tt=fitdistcp::d055exp_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qexp_p1_cp(x, tt, n0=n0, p=p, rust=TRUE, nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qexp_p1_cp)",
main="Exponential w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

exp_p1_f1fa	<i>The first derivative of the density for DMGS</i>
-------------	---

Description

The first derivative of the density for DMGS

Usage

```
exp_p1_f1fa(x, t0, v1, v2)
```

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter

Value

Vector

exp_p1_f1fw	<i>The first derivative of the density for WAIC</i>
-------------	---

Description

The first derivative of the density for WAIC

Usage

exp_p1_f1fw(x, t, v1, v2)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter

Value

Vector

exp_p1_f2fa	<i>The second derivative of the density for DMGS</i>
-------------	--

Description

The second derivative of the density for DMGS

Usage

exp_p1_f2fa(x, t0, v1, v2)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter

Value

Matrix

exp_p1_f2fw	<i>The second derivative of the density for WAIC</i>
-------------	--

Description

The second derivative of the density for WAIC

Usage

```
exp_p1_f2fw(x, t, v1, v2)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter

Value

Matrix

exp_p1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
exp_p1_fd(x, t, v1, v2)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter

Value

Vector

exp_p1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
exp_p1_fdd(x, t, v1, v2)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter

Value

Matrix

exp_p1_ldda	<i>The second derivative of the normalized log-likelihood</i>
-------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
exp_p1_ldda(x, t, v1, v2)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter

Value

Matrix

exp_p1_lddda*The third derivative of the normalized log-likelihood*

Description

The third derivative of the normalized log-likelihood

Usage

```
exp_p1_lddda(x, t, v1, v2)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter

Value

3d array

exp_p1_logf*Logf for RUST*

Description

Logf for RUST

Usage

```
exp_p1_logf(params, x, t)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values
t	a vector or matrix of predictors

Value

Scalar value.

exp_p1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

exp_p1_logfdd(x, t, v1, v2)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter

Value

Matrix

exp_p1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

exp_p1_logfddd(x, t, v1, v2)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter

Value

3d array

exp_p1_loglik	<i>observed log-likelihood function</i>
---------------	---

Description

observed log-likelihood function

Usage

exp_p1_loglik(vv, x, t)

Arguments

- vv parameters
- x a vector of training data values
- t a vector or matrix of predictors

Value

Scalar

exp_p1_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

exp_p1_logscores(logscores, x, t)

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values
- t a vector or matrix of predictors

Value

Two scalars

exp_p1_means	<i>exp distribution: RHP means</i>
--------------	------------------------------------

Description

exp distribution: RHP means

Usage

```
exp_p1_means(means, t0, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

exp_p1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
--------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
exp_p1_mu1fa(alpha, t0, v1, v2)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter

Value

Vector

exp_p1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
--------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
exp_p1_mu2fa(alpha, t0, v1, v2)
```

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

exp_p1_p1fa	<i>The first derivative of the cdf</i>
-------------	--

Description

The first derivative of the cdf

Usage

```
exp_p1_p1fa(x, t0, v1, v2)
```

Arguments

- | | |
|----|--|
| x | a vector of training data values |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

exp_p1_p2fa	<i>The second derivative of the cdf</i>
-------------	---

Description

The second derivative of the cdf

Usage

exp_p1_p2fa(x, t0, v1, v2)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter

Value

Matrix

exp_p1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

exp_p1_pd(x, t, v1, v2)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter

Value

Vector

exp_p1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
exp_p1_pdd(x, t, v1, v2)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter

Value

Matrix

exp_p1_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
----------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

```
exp_p1_predictordata(predictordata, x, t, t0, params)
```

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf

Value

Two vectors

exp_p1_waic	<i>Waic</i>
-------------	-------------

Description

Waic

Usage

```
exp_p1_waic(waiccores, x, t, v1hat, v2hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

exp_p2fa	<i>The second derivative of the cdf</i>
----------	---

Description

The second derivative of the cdf
The second derivative of the cdf

Usage

```
exp_p2fa(x, v1)  
  
exp_p2fa(x, v1)
```

Arguments

- x a vector of training data values
- v1 first parameter

Value

- Matrix
- Matrix

exp_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------	--

Description

- First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol
- First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

- exp_pd(x, v1)
- exp_pd(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

- Vector
- Vector

exp_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

exp_pdd(x, v1)

exp_pdd(x, v1)

Arguments

x	a vector of training data values
v1	first parameter

Value

Matrix

Matrix

exp_waic	<i>Waicscores</i>
----------	-------------------

Description

Waicscores

Usage

exp_waic(waicscores, x, v1hat)

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter

Value

Two numeric values.

findnt

Find the number of predictors in the predictor

Description

Find the number of predictors in the predictor

Usage

```
findnt(t)
```

Arguments

t a vector or matrix of predictors

Value

Vector

fixgevrange

Deal with situations in which the user wants d or p outside the GEV range

Description

Deal with situations in which the user wants d or p outside the GEV range

Usage

```
fixgevrange(y, v1, v2, v3)
```

Arguments

y a vector of values at which to calculate the density and distribution functions
v1 first parameter
v2 second parameter
v3 third parameter

Value

Vector

fixgpdrange	<i>Deal with situations in which the user wants d or p outside the GPD range</i>
-------------	--

Description

Deal with situations in which the user wants d or p outside the GPD range

Usage

```
fixgpdrange(y, v1, v2, v3)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

frechet_k1_cp	<i>Frechet Distribution Predictions Based on a Calibrating Prior</i>
---------------	--

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qfrechet_k1_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  kloc = 0,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rfrechet_k1_cp(n, x, kloc = 0, rust = FALSE, mlcp = TRUE, debug = FALSE)

dfrechet_k1_cp(x, y = x, kloc = 0, rust = FALSE, nrust = 1000, debug = FALSE)

pfrechet_k1_cp(x, y = x, kloc = 0, rust = FALSE, nrust = 1000, debug = FALSE)

tfrechet_k1_cp(n, x, kloc = 0, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>kloc</code>	the known location parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations

debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The Frechet distribution has distribution function

$$F(x; \sigma, \lambda) = \exp \left(- \left(\frac{x - \mu}{\sigma} \right)^{-\lambda} \right)$$

where $x > \mu$ is the random variable, $\sigma > 0, \lambda > 0$ are the parameters and we consider μ to be known (hence the k1 in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma, \lambda) \propto \frac{1}{\sigma \lambda}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),

- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d051frechet_k1_example_data_v1
p=c(1:9)/10
q=qfrechet_k1_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qfrechet_k1_cp)",
main="Frechet: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

frechet_k1_f1fa

The first derivative of the density

Description

The first derivative of the density

Usage

```
frechet_k1_f1fa(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Vector

frechet_k1_f2fa	<i>The second derivative of the density</i>
-----------------	---

Description

The second derivative of the density

Usage

```
frechet_k1_f2fa(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Matrix

frechet_k1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_k1_fd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

frechet_k1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_k1_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

frechet_k1_ldda	<i>The second derivative of the normalized log-likelihood</i>
-----------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
frechet_k1_ldda(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Matrix

frechet_k1_lddda	<i>The third derivative of the normalized log-likelihood</i>
------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
frechet_k1_lddda(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

3d array

frechet_k1_logf	<i>Logf for RUST</i>
-----------------	----------------------

Description

Logf for RUST

Usage

frechet_k1_logf(params, x, kloc)

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- kloc the known location parameter

Value

Scalar value.

frechet_k1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

frechet_k1_logfdd(x, v1, v2, v3)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

frechet_k1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_k1_logfddd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

frechet_k1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
frechet_k1_mu1fa(alpha, v1, v2, kloc)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Vector

frechet_k1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

frechet_k1_mu2fa(alpha, v1, v2, kloc)

Arguments

- alpha a vector of values of alpha (one minus probability)
- v1 first parameter
- v2 second parameter
- kloc the known location parameter

Value

Matrix

frechet_k1_p1fa	<i>The first derivative of the cdf</i>
-----------------	--

Description

The first derivative of the cdf

Usage

frechet_k1_p1fa(x, v1, v2, kloc)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kloc the known location parameter

Value

Vector

frechet_k1_p2fa	<i>The second derivative of the cdf</i>
-----------------	---

Description

The second derivative of the cdf

Usage

```
frechet_k1_p2fa(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Matrix

frechet_k1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_k1_pd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

frechet_k1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_k1_pdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

frechet_k1_waic	<i>Waic</i>
-----------------	-------------

Description

Waic

Usage

```
frechet_k1_waic(waiccores, x, v1hat, v2hat, kloc, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
v2hat	second parameter
kloc	the known location parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

frechet_loglik	<i>log-likelihood function</i>
----------------	--------------------------------

Description

log-likelihood function

Usage

```
frechet_loglik(vv, x, kloc)
```

Arguments

vv	parameters
x	a vector of training data values
kloc	the known location parameter

Value

Scalar

frechet_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
frechet_logscores(logscores, x, kloc)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
kloc	the known location parameter

Value

Two scalars

frechet_means	<i>MLE and RHP predictive means</i>
Description	
MLE and RHP predictive means	
Usage	
frechet_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2, kloc)	
Arguments	
means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters
kloc	the known location parameter
Value	
Two scalars	
frechet_p2k1_cp	<i>Frechet Distribution with Predictor, Predictions Based on a Calibrating Prior</i>

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.

- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qfrechet_p2k1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  kloc = 0,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
rfrechet_p2k1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  kloc = 0,
  rust = FALSE,
  mlcp = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
dfrechet_p2k1_cp(
  x,
  t,
```

```

    t0 = NA,
    n0 = NA,
    y = x,
    kloc = 0,
    rust = FALSE,
    nrust = 1000,
    centering = TRUE,
    debug = FALSE
  )

```

```

pfrechet_p2k1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  kloc = 0,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

```

```
tfrechet_p2k1_cp(n, x, t, kloc = 0, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>kloc</code>	the known location parameter
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>predictordata</code>	logical that indicates whether <code>predictordata</code> should be calculated

centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.

- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Frechet distribution with predictor has distribution function

$$F(x; a, b, \lambda) = \exp \left(- \left(\frac{x - \mu}{\sigma(a, b)} \right)^{-\lambda} \right)$$

where $x > \mu$ is the random variable, $\sigma = e^{a+bt}$ is the scale parameter, modelled as a function of parameters a, b and predictor t , and $\lambda > 0$ is the shape parameter. We consider μ to be known (hence the k1 in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(a, b) \propto 1$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the q****_cp routines in fitdistcp can be quantified using repeated simulations with the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting rust=TRUE and looking at the ru outputs. The performance for any sample size, in terms of reliability, can be tested using reltest.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),
- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d071frechet_p2k1_example_data_v1_x
tt=fitdistcp::d071frechet_p2k1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qfrechet_p2k1_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qfrechet_p2k1_cp)",
main="Frechet w/ p2: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

frechet_p2k1_f1fa	<i>The first derivative of the density for DMGS</i>
-------------------	---

Description

The first derivative of the density for DMGS

Usage

frechet_p2k1_f1fa(x, t0, v1, v2, v3, kloc)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kloc the known location parameter

Value

Vector

frechet_p2k1_f1fw	<i>The first derivative of the density for WAIC</i>
-------------------	---

Description

The first derivative of the density for WAIC

Usage

frechet_p2k1_f1fw(x, t, v1, v2, v3, kloc)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kloc the known location parameter

Value

Vector

frechet_p2k1_f2fa	<i>The second derivative of the density for DMGS</i>
-------------------	--

Description

The second derivative of the density for DMGS

Usage

frechet_p2k1_f2fa(x, t0, v1, v2, v3, kloc)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kloc the known location parameter

Value

Matrix

frechet_p2k1_f2fw	<i>The second derivative of the density for WAIC</i>
-------------------	--

Description

The second derivative of the density for WAIC

Usage

frechet_p2k1_f2fw(x, t, v1, v2, v3, kloc)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kloc the known location parameter

Value

Matrix

frechet_p2k1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

frechet_p2k1_fd(x, t, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Vector

frechet_p2k1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

frechet_p2k1_fdd(x, t, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

frechet_p2k1_ldda	<i>The second derivative of the normalized log-likelihood</i>
-------------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
frechet_p2k1_ldda(x, t, v1, v2, v3, kloc)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
kloc	the known location parameter

Value

Matrix

frechet_p2k1_lddda	<i>The third derivative of the normalized log-likelihood</i>
--------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

frechet_p2k1_lddda(x, t, v1, v2, v3, kloc)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kloc the known location parameter

Value

3d array

frechet_p2k1_logf	<i>Logf for RUST</i>
-------------------	----------------------

Description

Logf for RUST

Usage

frechet_p2k1_logf(params, x, t, kloc)

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- t a vector or matrix of predictors
- kloc the known location parameter

Value

Scalar value.

frechet_p2k1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_p2k1_logfdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

frechet_p2k1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_p2k1_logfddd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

3d array

frechet_p2k1_loglik	<i>observed log-likelihood function</i>
---------------------	---

Description

observed log-likelihood function

Usage

frechet_p2k1_loglik(vv, x, t, kloc)

Arguments

vv	parameters
x	a vector of training data values
t	a vector or matrix of predictors
kloc	the known location parameter

Value

Scalar

```
frechet_p2k1_logscores
```

Log scores for MLE and RHP predictions calculated using leave-one-out

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
frechet_p2k1_logscores(logscores, x, t, kloc)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
kloc	the known location parameter

Value

Two scalars

```
frechet_p2k1_means
```

frechet_k1 distribution: RHP mean

Description

frechet_k1 distribution: RHP mean

Usage

```
frechet_p2k1_means(
  means,
  t0,
  ml_params,
  lddi,
  lddd,
  lambdad_rhp,
  nx,
  dim,
  kloc
)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters
kloc	the known location parameter

Value

Two scalars

frechet_p2k1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
--------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
frechet_p2k1_mu1fa(alpha, t0, v1, v2, v3, kloc)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kloc	the known location parameter

Value

Vector

frechet_p2k1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
--------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
frechet_p2k1_mu2fa(alpha, t0, v1, v2, v3, kloc)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kloc	the known location parameter

Value

Matrix

frechet_p2k1_p1fa	<i>The first derivative of the cdf</i>
-------------------	--

Description

The first derivative of the cdf

Usage

```
frechet_p2k1_p1fa(x, t0, v1, v2, v3, kloc)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kloc	the known location parameter

Value

Vector

frechet_p2k1_p2fa	<i>The second derivative of the cdf</i>
-------------------	---

Description

The second derivative of the cdf

Usage

frechet_p2k1_p2fa(x, t0, v1, v2, v3, kloc)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kloc the known location parameter

Value

Matrix

frechet_p2k1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

frechet_p2k1_pd(x, t, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

frechet_p2k1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
frechet_p2k1_pdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

```
frechet_p2k1_predictordata
```

Predicted Parameter and Generalized Residuals

Description

Predicted Parameter and Generalized Residuals

Usage

```
frechet_p2k1_predictordata(predictordata, x, t, t0, params, kloc)
```

Arguments

<code>predictordata</code>	logical that indicates whether to calculate and return predictordata
<code>x</code>	a vector of training data values
<code>t</code>	a vector or matrix of predictors
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>params</code>	model parameters for calculating logf
<code>kloc</code>	the known location parameter

Value

Two vectors

```
frechet_p2k1_waic
```

Waic

Description

Waic

Usage

```
frechet_p2k1_waic(
  waicscores,
  x,
  t,
  v1hat,
  v2hat,
  v3hat,
  kloc,
  lddi,
  lddd,
  lambdad
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
kloc	the known location parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gamma_cp

Gamma Distribution Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgamma_cp(  
  x,  
  p = seq(0.1, 0.9, 0.1),  
  fd1 = 0.01,  
  fd2 = 0.01,  
  means = FALSE,  
  waicscores = FALSE,  
  logscores = FALSE,  
  dmgs = TRUE,  
  rust = FALSE,  
  nrust = 1e+05,  
  prior = "type 1",  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
rgamma_cp(  
  n,  
  x,  
  fd1 = 0.01,  
  fd2 = 0.01,  
  rust = FALSE,  
  mlcp = TRUE,  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
dgamma_cp(  
  x,  
  y = x,  
  fd1 = 0.01,  
  fd2 = 0.01,  
  rust = FALSE,  
  nrust = 1000,  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
pgamma_cp(  
  x,  
  y = x,  
  fd1 = 0.01,  
  fd2 = 0.01,  
  rust = FALSE,  
  nrust = 1000,  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
)

tgamma_cp(n, x, fd1 = 0.01, fd2 = 0.01, debug = FALSE)
```

Arguments

x	a vector of training data values
p	a vector of probabilities at which to generate predictive quantiles
fd1	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the first parameter
fd2	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the second parameter
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
prior	logical indicating which prior to use
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.

- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Gamma distribution has probability density function

$$f(x; \alpha, \sigma) = \frac{1}{\sigma^\alpha \Gamma(\alpha)} x^{\alpha-1} e^{-x/\sigma}$$

where $x \geq 0$ is the random variable and $\alpha > 0, \sigma > 0$ are the parameters.

The calibrating prior we use is

$$\pi(\alpha, \sigma) \propto \frac{1}{\alpha \sigma}$$

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the q****_cp routines in fitdistcp can be quantified using repeated simulations with the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting rust=TRUE and looking at the ru outputs. The performance for any sample size, in terms of reliability, can be tested using reltest.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option rust=TRUE. fitdistcp then calls Paul Northrop's rust package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., n<20), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (`1st_p1k3`),
- Logistic (`logis`),
- Logistic with linear predictor on the location (`logis_p1`),
- Log-normal (`lnorm`),
- Log-normal with linear predictor on the location (`lnorm_p1`),
- Normal (`norm`),
- Normal with predictor on the mean (`norm_p1`),
- Normal with predictors on the mean and sd (`norm_p12`),
- Pareto with known scale (`pareto_k2`),
- Pareto with log-linear predictor on the shape and known scale (`pareto_p1k2`),

- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine reltest.

Model selection among models can be demonstrated using the routines ms_flat_1tail, ms_flat_2tail, ms_predictors_1tail, and ms_predictors_2tail,

Examples

```
#
# example 1
x=fitdistcp::d100gamma_example_data_v1
p=c(1:9)/10
q=qgamma_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgamma_cp)",
main="Gamma: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

gamma_f1f	DMGS equation 3.3, f1 term
-----------	----------------------------

Description

DMGS equation 3.3, f1 term

Usage

```
gamma_f1f(y, v1, fd1, v2, fd2)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

gamma_f1fa	<i>The first derivative of the density</i>
------------	--

Description

The first derivative of the density

Usage

```
gamma_f1fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

gamma_f2f	<i>DMGS equation 3.3, f2 term</i>
-----------	-----------------------------------

Description

DMGS equation 3.3, f2 term

Usage

```
gamma_f2f(y, v1, fd1, v2, fd2)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

`gamma_f2fa`*The second derivative of the density*

Description

The second derivative of the density

Usage

```
gamma_f2fa(x, v1, v2)
```

Arguments

<code>x</code>	a vector of training data values
<code>v1</code>	first parameter
<code>v2</code>	second parameter

Value

Matrix

`gamma_fd`*First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol*

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gamma_fd(x, v1, v2)
```

Arguments

<code>x</code>	a vector of training data values
<code>v1</code>	first parameter
<code>v2</code>	second parameter

Value

Vector

gamma_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gamma_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gamma_gg	<i>Second derivative matrix of the expected log-likelihood</i>
----------	--

Description

Second derivative matrix of the expected log-likelihood

Usage

```
gamma_gg(v1, fd1, v2, fd2)
```

Arguments

v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

gamma_gmn	<i>One component of the second derivative of the expected log-likelihood</i>
-----------	--

Description

One component of the second derivative of the expected log-likelihood

Usage

gamma_gmn(alpha, v1, fd1, v2, fd2, mm, nn)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

gamma_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
-----------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

gamma_ldd(x, v1, fd1, v2, fd2)

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

gamma_ldda	<i>The second derivative of the normalized log-likelihood</i>
------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gamma_ldda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gamma_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

```
gamma_lddd(x, v1, fd1, v2, fd2)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Cubic scalar array

gamma_lddda	<i>The third derivative of the normalized log-likelihood</i>
-------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
gamma_lddda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

gamma_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
-----------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
gamma_lmn(x, v1, fd1, v2, fd2, mm, nn)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

gamma_lmnp	<i>One component of the second derivative of the normalized log-likelihood</i>
------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
gamma_lmnp(x, v1, fd1, v2, fd2, mm, nn, rr)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate

Value

Scalar value

gamma_logf	<i>Logf for RUST</i>
------------	----------------------

Description

Logf for RUST

Usage

gamma_logf(params, x)

Arguments

params	model parameters for calculating logf
x	a vector of training data values

Value

Scalar value.

gamma_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gamma_logfdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gamma_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gamma_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

gamma_loglik	<i>log-likelihood function</i>
--------------	--------------------------------

Description

log-likelihood function

Usage

```
gamma_loglik(vv, x)
```

Arguments

vv	parameters
x	a vector of training data values

Value

Scalar

gamma_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-----------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
gamma_logscores(logscores, x, fd1 = 0.01, fd2 = 0.01, aderivs = TRUE)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

gamma_means	<i>MLE and RHP predictive means</i>
-------------	-------------------------------------

Description

MLE and RHP predictive means

Usage

```
gamma_means(means, ml_params, lddi, lddd, lambdad_cp, nx, dim = 2)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_cp	derivative of the log prior
nx	length of training data
dim	number of parameters

Value

Two scalars

gamma_mu1f	<i>DMGS equation 3.3, mu1 term</i>
------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

```
gamma_mu1f(alpha, v1, fd1, v2, fd2)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

<code>gamma_mu2f</code>	<i>DMGS equation 3.3, mu2 term</i>
-------------------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

`gamma_mu2f(alpha, v1, fd1, v2, fd2)`

Arguments

- | | |
|--------------------|--|
| <code>alpha</code> | a vector of values of alpha (one minus probability) |
| <code>v1</code> | first parameter |
| <code>fd1</code> | the fractional delta used in the numerical derivatives with respect to the parameter |
| <code>v2</code> | second parameter |
| <code>fd2</code> | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

3d array

<code>gamma_p1f</code>	<i>DMGS equation 3.3, p1 term</i>
------------------------	-----------------------------------

Description

DMGS equation 3.3, p1 term

Usage

`gamma_p1f(y, v1, fd1, v2, fd2)`

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

gamma_p2f	<i>DMGS equation 3.3, p2 term</i>
-----------	-----------------------------------

Description

DMGS equation 3.3, p2 term

Usage

gamma_p2f(y, v1, fd1, v2, fd2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

gamma_waic	<i>Waic</i>
------------	-------------

Description

Waic

Usage

```
gamma_waic(waiccores, x, v1hat, fd1, v2hat, fd2, lddi, lddd, lambdad, aderivs)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

gev_boot	<i>Bootstrap</i>
----------	------------------

Description

Bootstrap

Usage

```
gev_boot(x, n)
```

Arguments

x	a vector of training data values
n	number of random samples required

Value

A list containing a matrix of simulated parameter values

gev_checkmle	<i>Check MLE</i>
--------------	------------------

Description

Check MLE

Usage

```
gev_checkmle(ml_params, minxi = -1, maxx = 1)
```

Arguments

ml_params	parameters
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi

Value

No return value (just a message to the screen).

gev_cp	<i>Generalized Extreme Value Distribution, Predictions Based on a Calibrating Prior</i>
--------	---

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.

- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  ics = c(0, 0, 0),
  fdalpha = 0.01,
  minxi = -1,
  maxx = 1,
  means = FALSE,
  waicscores = FALSE,
  extramodels = FALSE,
  pdf = FALSE,
  customprior = 0,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  pwm = FALSE,
  debug = FALSE
)
```

```
rgev_cp(
  n,
  x,
  ics = c(0, 0, 0),
  minxi = -1,
  maxx = 1,
  method = "rust",
  extramodels = FALSE,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)
```

```
dgev_cp(
  x,
```

```

    y = x,
    ics = c(0, 0, 0),
    minxi = -1,
    maxxi = 1,
    extramodels = FALSE,
    rust = FALSE,
    nrust = 1000,
    boot = FALSE,
    nboot = 1000,
    debug = FALSE
  )

```

```

pgev_cp(
  x,
  y = x,
  ics = c(0, 0, 0),
  minxi = -1,
  maxxi = 1,
  extramodels = FALSE,
  rust = FALSE,
  nrust = 1000,
  boot = FALSE,
  nboot = 1000,
  debug = FALSE
)

```

```
tgev_cp(method, n, x, ics = c(0, 0, 0), extramodels = FALSE, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>ics</code>	initial conditions for the maximum likelihood search
<code>fdalpha</code>	if <code>pdf=TRUE</code> , the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
<code>minxi</code>	the minimum allowed value of the shape parameter (decrease with caution)
<code>maxxi</code>	the maximum allowed value of the shape parameter (increase with caution)
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>extramodels</code>	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
<code>pdf</code>	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)

customprior	a custom value for the slope of the log prior at the maxlik estimate
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
pwm	logical for whether to include PWM results (longer runtime)
debug	logical for turning on debug messages
n	the number of random samples required
method	character string that indicates whether to use rust method=rust or bootstrap method=boot
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions
boot	logical that indicates whether bootstrap-based posterior sampling calculations should be run or not (longer run time)
nboot	the number of posterior samples used in the bootstrap calculations

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The GEV distribution has distribution function

$$F(x; \mu, \sigma, \xi) = \exp(-t(x; \mu, \sigma, \xi))$$

where

$$t(x; \mu, \sigma, \xi) = \begin{cases} [1 + \xi (\frac{x-\mu}{\sigma})]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp(-\frac{x-\mu}{\sigma}) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable and $\mu, \sigma > 0, \xi$ are the parameters.

The calibrating prior we use is given by

$$\pi(\mu, \sigma, \xi) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

The code will stop with an error if the input data gives a maximum likelihood value for the shape parameter that lies outside the range $(\text{minxi}, \text{maxxi})$, since outside this range there may be numerical problems. Such values seldom occur in real observed data for maxima.

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.

- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

`q****` optionally returns the following, for EVT models only:

- `cp_pdf`: the density function at quantiles corresponding to input probabilities `p`. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Optional Return Values (some EVT models only)

q**** optionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_quantiles: predictive quantiles calculated from Bayesian integration with a flat prior.
- rh_ml_quantiles: predictive quantiles calculated from Bayesian integration with the calibrating prior, and the maximum likelihood estimate for the shape parameter.
- jp_quantiles: predictive quantiles calculated from Bayesian integration with Jeffreys' prior.

r**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_deviates: predictive random deviates calculated using a Bayesian analysis with a flat prior.
- rh_ml_deviates: predictive random deviates calculated using a Bayesian analysis with the RHP-MLE prior.
- jp_deviates: predictive random deviates calculated using a Bayesian analysis with the JP.

d**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_pdf: predictive density function from a Bayesian analysis with the flat prior.
- rh_ml_pdf: predictive density function from a Bayesian analysis with the RHP-MLE prior.
- jp_pdf: predictive density function from a Bayesian analysis with the JP.

p**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_cdf: predictive distribution function from a Bayesian analysis with the flat prior.
- rh_ml_cdf: predictive distribution function from a Bayesian analysis with the RHP-MLE prior.
- jp_cdf: predictive distribution function from a Bayesian analysis with the JP.

These additional predictive distributions are included for comparison with the calibrating prior model. They generally give less good reliability than the calibrating prior.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The cp outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
shape=-0.4
x=fitdistcp::d110gev_example_data_v1
p=c(1:9)/10
q=qgev_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_cp)",
main="GEVD: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gev_f1fa	<i>The first derivative of the density</i>
----------	--

Description

The first derivative of the density

Usage

```
gev_f1fa(x, v1, v2, v3)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

gev_f2fa	<i>The second derivative of the density</i>
----------	---

Description

The second derivative of the density

Usage

```
gev_f2fa(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_fd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_fdd

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_k12_ppm_minusloglik

Temporary dummy for one of the ppm models

Description

Temporary dummy for one of the ppm models

Usage

```
gev_k12_ppm_minusloglik(x)
```

Arguments

x	a vector of training data values
---	----------------------------------

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

gev_k3_cp

Generalized Extreme Value Distribution with Known Shape, Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_k3_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  fdalpha = 0.01,
  kshape = 0,
  means = FALSE,
  waicscores = FALSE,
  pdf = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rgev_k3_cp(n, x, kshape = 0, rust = FALSE, mlcp = TRUE, debug = FALSE)
```

```
dgev_k3_cp(x, y = x, kshape = 0, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
pgev_k3_cp(x, y = x, kshape = 0, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
tgev_k3_cp(n, x, kshape = 0, debug = FALSE)
```

Arguments

x	a vector of training data values
p	a vector of probabilities at which to generate predictive quantiles
fdalpha	if pdf=TRUE, the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
kshape	the known shape parameter
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
pdf	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.

- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The GEV distribution with known shape has distribution function

$$F(x; \mu, \sigma) = \exp(-t(x; \mu, \sigma))$$

where

$$t(x; \mu, \sigma) = \begin{cases} [1 + \xi (\frac{x-\mu}{\sigma})]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp(-\frac{x-\mu}{\sigma}) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable, $\mu, \sigma > 0$ are the parameters and ξ is known (hence the k3 in the name).

The calibrating prior we use is given by

$$\pi(\mu, \sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

q**** optionally returns the following, for EVT models only:

- `cp_pdf`: the density function at quantiles corresponding to input probabilities `p`. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (`1st_p1k3`),
- Logistic (`logis`),
- Logistic with linear predictor on the location (`logis_p1`),

- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
kshape=-0.4
x=fitdistcp::d053gev_k3_example_data_v1
p=c(1:9)/10
q=qgev_k3_cp(x,p,kshape=kshape,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_k3_cp)",
main="GEV: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
muhat=q$ml_params[1]
sghat=q$ml_params[2]
xi=kshape
qmax=ifelse(xi<0,muhat-sghat/xi,Inf)
cat(" ml_params=",q$ml_params,",")
cat(" qmax=",qmax,"\n")
```

gev_k3_f1fa

The first derivative of the density

Description

The first derivative of the density

Usage

gev_k3_f1fa(x, v1, v2, kshape)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kshape the known shape parameter

Value

Vector

gev_k3_f2fa	<i>The second derivative of the density</i>
-------------	---

Description

The second derivative of the density

Usage

gev_k3_f2fa(x, v1, v2, kshape)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kshape the known shape parameter

Value

Matrix

gev_k3_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_k3_fd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_k3_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_k3_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_k3_ldda	<i>The second derivative of the normalized log-likelihood</i>
-------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gev_k3_ldda(x, v1, v2, kshape)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kshape the known shape parameter

Value

Matrix

gev_k3_lddda	<i>The third derivative of the normalized log-likelihood</i>
--------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gev_k3_lddda(x, v1, v2, kshape)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kshape the known shape parameter

Value

3d array

gev_k3_logf	<i>Logf for RUST</i>
-------------	----------------------

Description

Logf for RUST

Usage

gev_k3_logf(params, x, kshape)

Arguments

- | | |
|--------|---------------------------------------|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| kshape | the known shape parameter |

Value

Scalar value.

gev_k3_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_k3_logfdd(x, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

gev_k3_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_k3_logfddd(x, v1, v2, v3)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

3d array

gev_k3_loglik	<i>log-likelihood function</i>
---------------	--------------------------------

Description

log-likelihood function

Usage

gev_k3_loglik(vv, x, kshape)

Arguments

- vv parameters
- x a vector of training data values
- kshape the known shape parameter

Value

Scalar

gev_k3_means	<i>MLE and RHP means</i>
--------------	--------------------------

Description

MLE and RHP means

Usage

```
gev_k3_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2, kshape)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters
kshape	the known shape parameter

Value

Two scalars

gev_k3_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
--------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gev_k3_mu1fa(alpha, v1, v2, kshape)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
kshape	the known shape parameter

Value

Vector

gev_k3_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
--------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
gev_k3_mu2fa(alpha, v1, v2, kshape)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
kshape	the known shape parameter

Value

Matrix

gev_k3_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_k3_pd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_k3_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_k3_pdd(x, v1, v2, v3)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

gev_k3_waic	<i>Waic</i>
-------------	-------------

Description

Waic

Usage

gev_k3_waic(waiccores, x, v1hat, v2hat, kshape, lddi, lddd, lambdad)

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
v2hat	second parameter
kshape	the known shape parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gev_ld12a	<i>The combined derivative of the normalized log-likelihood</i>
-----------	---

Description

The combined derivative of the normalized log-likelihood

Usage

gev_ld12a(x, v1, v2, v3)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

gev_lda	<i>The first derivative of the normalized log-likelihood</i>
---------	--

Description

The first derivative of the normalized log-likelihood

Usage

```
gev_lda(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_ldda	<i>The second derivative of the normalized log-likelihood</i>
----------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gev_ldda(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_lddda	<i>The third derivative of the normalized log-likelihood</i>
-----------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
gev_lddda(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

gev_logf	<i>Logf for RUST</i>
----------	----------------------

Description

Logf for RUST

Usage

```
gev_logf(params, x)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values

Value

Scalar value.

gev_logfd	<i>First derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_logfd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_logfdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_logfddd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

gev_loglik	<i>log-likelihood function</i>
------------	--------------------------------

Description

log-likelihood function

Usage

```
gev_loglik(vv, x)
```

Arguments

vv	parameters
x	a vector of training data values

Value

Scalar

gev_means	<i>Analytical Expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
-----------	---

Description

Analytical Expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

```
gev_means(  
  means,  
  ml_params,  
  lddi,  
  lddd,  
  lambdad_rh_flat,  
  lambdad_custom,  
  nx,  
  dim = 3  
)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rh_flat	derivative of the log CRHP-FLAT prior
lambdad_custom	custom value of the derivative of the log prior
nx	length of training data
dim	number of parameters

Value

Two scalars

gev_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
-----------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gev_mu1fa(alpha, v1, v2, v3)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
-----------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
gev_mu2fa(alpha, v1, v2, v3)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_p123_checkmle	<i>Check MLE</i>
-------------------	------------------

Description

Check MLE

Usage

gev_p123_checkmle(ml_params, minxi = -1, maxx = 1, t1, t2, t3)

Arguments

ml_params	parameters
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape

Value

No return value (just a message to the screen).

gev_p123_cp	<i>Generalized Extreme Value Distribution with Three Predictors, Predictions based on a Calibrating Prior</i>
-------------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y

- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_p123_cp(
  x,
  t1,
  t2,
  t3,
  t01 = NA,
  t02 = NA,
  t03 = NA,
  n01 = NA,
  n02 = NA,
  n03 = NA,
  p = seq(0.1, 0.9, 0.1),
  ics = c(0, 0, 0, 0, 0, 0),
  fdalpha = 0.01,
  minxi = -1,
  maxx = 1,
  means = FALSE,
  waicscores = FALSE,
  extramodels = FALSE,
  pdf = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  centering = TRUE,
  debug = FALSE
)
```

```
rgev_p123_cp(
  n,
  x,
  t1,
  t2,
  t3,
  t01 = NA,
  t02 = NA,
  t03 = NA,
  n01 = NA,
  n02 = NA,
```

```
n03 = NA,  
ics = c(0, 0, 0, 0, 0, 0),  
minxi = -1,  
maxxi = 1,  
extramodels = FALSE,  
rust = FALSE,  
mlcp = TRUE,  
centering = TRUE,  
debug = FALSE  
)
```

```
dgev_p123_cp(  
  x,  
  t1,  
  t2,  
  t3,  
  t01 = NA,  
  t02 = NA,  
  t03 = NA,  
  n01 = NA,  
  n02 = NA,  
  n03 = NA,  
  y = x,  
  ics = c(0, 0, 0, 0, 0, 0),  
  minxi = -1,  
  maxxi = 1,  
  extramodels = FALSE,  
  rust = FALSE,  
  nrust = 10,  
  centering = TRUE,  
  debug = FALSE  
)
```

```
pgev_p123_cp(  
  x,  
  t1,  
  t2,  
  t3,  
  t01 = NA,  
  t02 = NA,  
  t03 = NA,  
  n01 = NA,  
  n02 = NA,  
  n03 = NA,  
  y = x,  
  ics = c(0, 0, 0, 0, 0, 0),  
  minxi = -1,  
  maxxi = 1,
```

```

    extramodels = FALSE,
    rust = FALSE,
    nrust = 1000,
    centering = TRUE,
    debug = FALSE
)

tgev_p123_cp(
  n,
  x,
  t1,
  t2,
  t3,
  ics = c(0, 0, 0, 0, 0, 0),
  extramodels = FALSE,
  debug = FALSE
)

```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean, such that <code>length(t1)=length(x)</code>
t2	a vector of predictors for the sd, such that <code>length(t2)=length(x)</code>
t3	a vector of predictors for the shape, such that <code>length(t3)=length(x)</code>
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
n01	an index for the predictor (specify either t01 or n01 but not both)
n02	an index for the predictor (specify either t02 or n02 but not both)
n03	an index for the predictor (specify either t03 or n03 but not both)
p	a vector of probabilities at which to generate predictive quantiles
ics	initial conditions for the maximum likelihood search
fdalpha	if pdf=TRUE, the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
minxi	the minimum allowed value of the shape parameter (decrease with caution)
maxxi	the maximum allowed value of the shape parameter (increase with caution)
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
extramodels	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)

pdf	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer run-time)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.

- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The GEV distribution with three predictors has distribution function

$$F(x; a_1, b_1, a_2, b_2, a_3, b_3) = \exp(-t(x; \mu(a_1, b_1), \sigma(a_2, b_2), \xi(a_3, b_3)))$$

where

$$t(x; \mu(a_1, b_1), \sigma(a_2, b_2), \xi(a_3, b_3)) = \begin{cases} \left[1 + \xi(a_3, b_3) \left(\frac{x - \mu(a_1, b_1)}{\sigma(a_2, b_2)} \right) \right]^{-1/\xi(a_3, b_3)} & \text{if } \xi(a_3, b_3) \neq 0 \\ \exp\left(-\frac{x - \mu(a_1, b_1)}{\sigma(a_2, b_2)}\right) & \text{if } \xi(a_3, b_3) = 0 \end{cases}$$

where x is the random variable, $\mu = a_1 + b_1 t_1$ is the location parameter, modelled as a function of parameters a_1, b_1 and predictor t_1 , $\sigma = e^{a_2 + b_2 t_2}$ is the scale parameter, modelled as a function of parameters a_2, b_2 and predictor t_2 , and $\xi = a_3 + b_3 t_3$ is the shape parameter, modelled as a function of parameters a_3, b_3 and predictor t_3 .

The calibrating prior we use is given by

$$\pi(a_1, b_1, a_2, b_2, a_3, b_3) \propto 1$$

as given in Jewson et al. (2025).

The code will switch to maximum likelihood prediction if the input data gives a maximum likelihood value for the shape parameter that lies outside the range $(\text{minxi}, \text{maxxi})$, since outside this range there may be numerical problems. If this happens, it is reported in the `revert2ml` flag. Such values seldom occur in real observed data for maxima.

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

`q****` optionally returns the following, for EVT models only:

- `cp_pdf`: the density function at quantiles corresponding to input probabilities `p`. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The cp outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),

- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d152gev_p123_example_data_v1_x
tt=fitdistcp::d152gev_p123_example_data_v1_t
t1=tt[,1]
t2=tt[,2]
t3=tt[,3]
p=c(1:9)/10
n01=10
n02=10
n03=10
q=qgev_p123_cp(x=x,t1=t1,t2=t2,t3=t3,n01=n01,n02=n02,n03=n03,t01=NA,t02=NA,t03=NA,
p=p,rust=FALSE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_p123_cp)",
main="GEVD w/ p123: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gev_p123_f1fa

The first derivative of the density for DMGS

Description

The first derivative of the density for DMGS

Usage

```
gev_p123_f1fa(x, t01, t02, t03, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p123_f1fw	<i>The first derivative of the density for WAIC</i>
---------------	---

Description

The first derivative of the density for WAIC

Usage

gev_p123_f1fw(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p123_f2fa	<i>The second derivative of the density for DMGS</i>
---------------	--

Description

The second derivative of the density for DMGS

Usage

gev_p123_f2fa(x, t01, t02, t03, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_f2fw	<i>The second derivative of the density for WAIC</i>
---------------	--

Description

The second derivative of the density for WAIC

Usage

gev_p123_f2fw(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p123_fd(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p123_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p123_fdd(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gev_p123_ldda(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
gev_p123_lddda(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

3d array

gev_p123_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

```
gev_p123_logf(params, x, t1, t2, t3)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape

Value

Scalar value.

gev_p123_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p123_logfdd(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter

v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p123_logfddd(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

3d array

gev_p123_loglik	<i>observed log-likelihood function</i>
-----------------	---

Description

observed log-likelihood function

Usage

```
gev_p123_loglik(vv, x, t1, t2, t3)
```

Arguments

- | | |
|----|--------------------------------------|
| vv | parameters |
| x | a vector of training data values |
| t1 | a vector of predictors for the mean |
| t2 | a vector of predictors for the sd |
| t3 | a vector of predictors for the shape |

Value

Scalar

gev_p123_means	<i>Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
----------------	---

Description

Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

```
gev_p123_means(means, t01, t02, t03, ml_params, nx)
```

Arguments

- | | |
|-----------|---|
| means | logical that indicates whether to return analytical estimates for the distribution means (longer runtime) |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| t03 | a single value of the predictor (specify either t03 or n03 but not both) |
| ml_params | parameters |
| nx | length of training data |

Value

Two scalars

gev_p123_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
----------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gev_p123_mu1fa(alpha, t01, t02, t03, v1, v2, v3, v4, v5, v6)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p123_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
----------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
gev_p123_mu2fa(alpha, t01, t02, t03, v1, v2, v3, v4, v5, v6)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p123_pd(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p123_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p123_pdd(x, t1, t2, t3, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p123_predictordata

Predicted Parameter and Generalized Residuals

Description

Predicted Parameter and Generalized Residuals

Usage

```
gev_p123_predictordata(x, t1, t2, t3, t01, t02, t03, params)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
params	model parameters for calculating logf

Value

Two vectors

gev_p123_setics

Set initial conditions

Description

Set initial conditions

Usage

```
gev_p123_setics(x, t1, t2, t3, ics)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
ics	initial conditions for the maximum likelihood search

Value

Vector

gev_p123_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
gev_p123_waic(  
  waicscores,  
  x,  
  t1,  
  t2,  
  t3,  
  v1h,  
  v2h,  
  v3h,  
  v4h,  
  v5h,  
  v6h,  
  lddi,  
  lddd,  
  lambdad  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
v1h	first parameter
v2h	second parameter
v3h	third parameter
v4h	fourth parameter
v5h	fifth parameter
v6h	sixth parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gev_p12k3_f1fa	<i>The first derivative of the density for DMGS</i>
----------------	---

Description

The first derivative of the density for DMGS

Usage

gev_p12k3_f1fa(x, t01, t02, v1, v2, v3, v4, kshape)

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Vector

gev_p12k3_f1fw	<i>The first derivative of the density for WAIC</i>
----------------	---

Description

The first derivative of the density for WAIC

Usage

gev_p12k3_f1fw(x, t1, t2, v1, v2, v3, v4, kshape)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Vector

gev_p12k3_f2fa	<i>The second derivative of the density for DMGS</i>
----------------	--

Description

The second derivative of the density for DMGS

Usage

gev_p12k3_f2fa(x, t01, t02, v1, v2, v3, v4, kshape)

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Matrix

gev_p12k3_f2fw	<i>The second derivative of the density for WAIC</i>
----------------	--

Description

The second derivative of the density for WAIC

Usage

```
gev_p12k3_f2fw(x, t1, t2, v1, v2, v3, v4, kshape)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Matrix

gev_p12k3_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12k3_fd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p12k3_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p12k3_fdd(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12k3_ldda	<i>The second derivative of the normalized log-likelihood</i>
----------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gev_p12k3_ldda(x, t1, t2, v1, v2, v3, v4, kshape)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Matrix

gev_p12k3_lddda	<i>The third derivative of the normalized log-likelihood</i>
-----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gev_p12k3_lddda(x, t1, t2, v1, v2, v3, v4, kshape)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

3d array

gev_p12k3_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p12k3_logfdd(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12k3_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12k3_logfddd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

3d array

gev_p12k3_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
-----------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gev_p12k3_mu1fa(alpha, t01, t02, v1, v2, v3, v4, kshape)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Vector

gev_p12k3_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
-----------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

gev_p12k3_mu2fa(alpha, t01, t02, v1, v2, v3, v4, kshape)

Arguments

alpha	a vector of values of alpha (one minus probability)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
kshape	the known shape parameter

Value

Matrix

gev_p12k3_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12k3_pd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p12k3_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12k3_pdd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_checkmle	<i>Check MLE</i>
------------------	------------------

Description

Check MLE

Usage

```
gev_p12_checkmle(ml_params, minxi = -1, maxxi = 1)
```

Arguments

ml_params	parameters
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi

Value

No return value (just a message to the screen).

gev_p12_cp

Generalized Extreme Value Distribution with Two Predictors, Predictions based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_p12_cp(
  x,
  t1,
  t2,
  t01 = NA,
  t02 = NA,
  n01 = NA,
  n02 = NA,
  p = seq(0.1, 0.9, 0.1),
  ics = c(0, 0, 0, 0, 0),
  fdalpha = 0.01,
  minxi = -1,
  maxx = 1,
  means = FALSE,
  waicscores = FALSE,
```

```
extramodels = FALSE,  
pdf = FALSE,  
dmgs = TRUE,  
rust = FALSE,  
nrust = 1e+05,  
predictordata = TRUE,  
centering = TRUE,  
debug = FALSE  
)
```

```
rgev_p12_cp(  
  n,  
  x,  
  t1,  
  t2,  
  t01 = NA,  
  t02 = NA,  
  n01 = NA,  
  n02 = NA,  
  ics = c(0, 0, 0, 0, 0),  
  minxi = -1,  
  maxxix = 1,  
  extramodels = FALSE,  
  rust = FALSE,  
  mlcp = TRUE,  
  centering = TRUE,  
  debug = FALSE  
)
```

```
dgev_p12_cp(  
  x,  
  t1,  
  t2,  
  t01 = NA,  
  t02 = NA,  
  n01 = NA,  
  n02 = NA,  
  y = x,  
  ics = c(0, 0, 0, 0, 0),  
  minxi = -1,  
  maxxix = 1,  
  extramodels = FALSE,  
  rust = FALSE,  
  nrust = 10,  
  centering = TRUE,  
  debug = FALSE  
)
```

```

pgev_p12_cp(
  x,
  t1,
  t2,
  t01 = NA,
  t02 = NA,
  n01 = NA,
  n02 = NA,
  y = x,
  ics = c(0, 0, 0, 0, 0),
  minxi = -1,
  maxx = 1,
  extramodels = FALSE,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tgev_p12_cp(
  n,
  x,
  t1,
  t2,
  ics = c(0, 0, 0, 0, 0),
  extramodels = FALSE,
  debug = FALSE
)

```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean, such that <code>length(t1)=length(x)</code>
t2	a vector of predictors for the sd, such that <code>length(t2)=length(x)</code>
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
n01	an index for the predictor (specify either t01 or n01 but not both)
n02	an index for the predictor (specify either t02 or n02 but not both)
p	a vector of probabilities at which to generate predictive quantiles
ics	initial conditions for the maximum likelihood search
fdalpha	if pdf=TRUE, the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
minxi	the minimum allowed value of the shape parameter (decrease with caution)
maxxi	the maximum allowed value of the shape parameter (increase with caution)
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)

waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
extramodels	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
pdf	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The GEV distribution with two predictors has distribution function

$$F(x; a_1, b_1, a_2, b_2, \xi) = \exp(-t(x; \mu(a_1, b_1), \sigma(a_2, b_2), \xi))$$

where

$$t(x; \mu(a_1, b_1), \sigma(a_2, b_2), \xi) = \begin{cases} \left[1 + \xi \left(\frac{x - \mu(a_1, b_1)}{\sigma(a_2, b_2)}\right)\right]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp\left(-\frac{x - \mu(a_1, b_1)}{\sigma(a_2, b_2)}\right) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable, $\mu = a_1 + b_1 t_1$ is the location parameter, modelled as a function of parameters a_1, b_1 and predictor t_1 , $\sigma = e^{a_2 + b_2 t_2}$ is the scale parameter, modelled as a function of parameters a_2, b_2 and predictor t_2 , and ξ is the shape parameter.

The calibrating prior we use is given by

$$\pi(a_1, b_1, a_2, b_2, \xi) \propto 1$$

as given in Jewson et al. (2025).

The code will switch to maximum likelihood prediction if the input data gives a maximum likelihood value for the shape parameter that lies outside the range $(\text{minxi}, \text{maxxi})$, since outside this range there may be numerical problems. If this happens, it is reported in the `revert2ml` flag. Such values seldom occur in real observed data for maxima.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

q**** optionally returns the following, for EVT models only:

- cp_pdf: the density function at quantiles corresponding to input probabilities p. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The cp outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting rust=TRUE and looking at the ru outputs. The performance for any sample size, in terms of reliability, can be tested using reltest.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option rust=TRUE. fitdistcp then calls Paul Northrop's rust package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., n<20), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (`1st_p1k3`),
- Logistic (`logis`),
- Logistic with linear predictor on the location (`logis_p1`),
- Log-normal (`lnorm`),
- Log-normal with linear predictor on the location (`lnorm_p1`),
- Normal (`norm`),
- Normal with predictor on the mean (`norm_p1`),
- Normal with predictors on the mean and sd (`norm_p12`),
- Pareto with known scale (`pareto_k2`),
- Pareto with log-linear predictor on the shape and known scale (`pareto_p1k2`),

- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
# example 1
x=fitdistcp::d151gev_p12_example_data_v1_x
tt=fitdistcp::d151gev_p12_example_data_v1_t
t1=tt[,1]
t2=tt[,2]
p=c(1:9)/10
n01=10
n02=10
q=qgev_p12_cp(x=x,t1=t1,t2=t2,n01=n01,n02=n02,t01=NA,t02=NA,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_p12_cp)",
main="GEVD w/ p12: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gev_p12_f1fa

The first derivative of the density for DMGS

Description

The first derivative of the density for DMGS

Usage

```
gev_p12_f1fa(x, t01, t02, v1, v2, v3, v4, v5)
```

Arguments

<code>x</code>	a vector of training data values
<code>t01</code>	a single value of the predictor (specify either <code>t01</code> or <code>n01</code> but not both)
<code>t02</code>	a single value of the predictor (specify either <code>t02</code> or <code>n02</code> but not both)
<code>v1</code>	first parameter

v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p12_f1fw	<i>The first derivative of the density for WAIC</i>
--------------	---

Description

The first derivative of the density for WAIC

Usage

gev_p12_f1fw(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p12_f2fa	<i>The second derivative of the density for DMGS</i>
--------------	--

Description

The second derivative of the density for DMGS

Usage

gev_p12_f2fa(x, t01, t02, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_f2fw	<i>The second derivative of the density for WAIC</i>
--------------	--

Description

The second derivative of the density for WAIC

Usage

gev_p12_f2fw(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p12_fd(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p12_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12_fdd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_ldda	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gev_p12_ldda(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_lddda	<i>The third derivative of the normalized log-likelihood</i>
---------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gev_p12_lddda(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

3d array

gev_p12_logf	<i>Logf for RUST</i>
--------------	----------------------

Description

Logf for RUST

Usage

```
gev_p12_logf(params, x, t1, t2)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd

Value

Scalar value.

gev_p12_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12_logfdd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p12_logfddd(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter
- v5 fifth parameter

Value

3d array

gev_p12_loglik	<i>observed log-likelihood function</i>
----------------	---

Description

observed log-likelihood function

Usage

gev_p12_loglik(vv, x, t1, t2)

Arguments

vv	parameters
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd

Value

Scalar

gev_p12_means	<i>Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
---------------	---

Description

Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

```
gev_p12_means(means, t01, t02, ml_params, nx)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
ml_params	parameters
nx	length of training data

Value

Two scalars

gev_p12_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
---------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

gev_p12_mu1fa(alpha, t01, t02, v1, v2, v3, v4, v5)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |
| v5 | fifth parameter |

Value

Vector

gev_p12_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
---------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

gev_p12_mu2fa(alpha, t01, t02, v1, v2, v3, v4, v5)

Arguments

alpha	a vector of values of alpha (one minus probability)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p12_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p12_pd(x, t1, t2, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p12_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p12_pdd(x, t1, t2, v1, v2, v3, v4, v5)

Arguments

- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter
- v5 fifth parameter

Value

Matrix

gev_p12_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
-----------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

gev_p12_predictordata(predictordata, x, t1, t2, t01, t02, params)

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
params	model parameters for calculating logf

Value

Two vectors

gev_p12_setics	<i>Set initial conditions</i>
----------------	-------------------------------

Description

Set initial conditions

Usage

gev_p12_setics(x, t1, t2, ics)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
ics	initial conditions for the maximum likelihood search

Value

Vector

gev_p12_waic	<i>Waic</i>
--------------	-------------

Description

Waic

Usage

```
gev_p12_waic(  
  waicscores,  
  x,  
  t1,  
  t2,  
  v1hat,  
  v2hat,  
  v3hat,  
  v4hat,  
  v5hat,  
  lddi,  
  lddd,  
  lambdad  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
v4hat	fourth parameter
v5hat	fifth parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gev_p1a_f1fa	<i>The first derivative of the density for DMGS</i>
--------------	---

Description

The first derivative of the density for DMGS

Usage

gev_p1a_f1fa(x, t0, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Vector

gev_p1a_f1fw	<i>The first derivative of the density for WAIC</i>
--------------	---

Description

The first derivative of the density for WAIC

Usage

gev_p1a_f1fw(x, t, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Vector

gev_p1a_f2fa	<i>The second derivative of the density for DMGS</i>
--------------	--

Description

The second derivative of the density for DMGS

Usage

gev_p1a_f2fa(x, t0, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Matrix

gev_p1a_f2fw	<i>The second derivative of the density for WAIC</i>
--------------	--

Description

The second derivative of the density for WAIC

Usage

gev_p1a_f2fw(x, t, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Matrix

gev_p1a_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1a_fd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

gev_p1a_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1a_fdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1a_ldda	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gev_p1a_ldda(x, t, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1a_lddda	<i>The third derivative of the normalized log-likelihood</i>
---------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
gev_p1a_lddda(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

3d array

gev_p1a_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1a_logfdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1a_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1a_logfddd(x, t, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

3d array

gev_p1a_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
---------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

gev_p1a_mu1fa(alpha, t0, v1, v2, v3, v4)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

gev_p1a_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
---------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

gev_p1a_mu2fa(alpha, t0, v1, v2, v3, v4)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1a_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1a_pd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

gev_p1a_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1a_pdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1b_f1fa	<i>The first derivative of the density for DMGS</i>
--------------	---

Description

The first derivative of the density for DMGS

Usage

gev_p1b_f1fa(x, t0a, t0b, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p1b_f1fw	<i>The first derivative of the density for WAIC</i>
--------------	---

Description

The first derivative of the density for WAIC

Usage

gev_p1b_f1fw(x, ta, tb, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p1b_f2fa	<i>The second derivative of the density for DMGS</i>
--------------	--

Description

The second derivative of the density for DMGS

Usage

gev_p1b_f2fa(x, t0a, t0b, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1b_f2fw	<i>The second derivative of the density for WAIC</i>
--------------	--

Description

The second derivative of the density for WAIC

Usage

gev_p1b_f2fw(x, ta, tb, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1b_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1b_fd(x, ta, tb, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p1b_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1b_fdd(x, ta, tb, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1b_ldda	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gev_p1b_ldda(x, ta, tb, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1b_lddda	<i>The third derivative of the normalized log-likelihood</i>
---------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gev_p1b_lddda(x, ta, tb, v1, v2, v3, v4, v5)

Arguments

- x a vector of training data values
- ta a vector of predictors for the mean (first column)
- tb a vector of predictors for the mean (second column)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter
- v5 fifth parameter

Value

3d array

gev_p1b_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1b_logfdd(x, ta, tb, v1, v2, v3, v4, v5)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1b_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1b_logfddd(x, ta, tb, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

3d array

gev_p1b_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
---------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

gev_p1b_mu1fa(alpha, t0a, t0b, v1, v2, v3, v4, v5)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p1b_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
---------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

gev_p1b_mu2fa(alpha, t0a, t0b, v1, v2, v3, v4, v5)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1b_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1b_pd(x, ta, tb, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Vector

gev_p1b_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1b_pdd(x, ta, tb, v1, v2, v3, v4, v5)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter

Value

Matrix

gev_p1c_f1fa	<i>The first derivative of the density for DMGS</i>
--------------	---

Description

The first derivative of the density for DMGS

Usage

```
gev_p1c_f1fa(x, t0a, t0b, t0c, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
t0c	a single value of the predictor, for the third column of the predictor (specify either t0c or n0c but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p1c_f1fw	<i>The first derivative of the density for WAIC</i>
--------------	---

Description

The first derivative of the density for WAIC

Usage

gev_p1c_f1fw(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p1c_f2fa	<i>The second derivative of the density for DMGS</i>
--------------	--

Description

The second derivative of the density for DMGS

Usage

gev_p1c_f2fa(x, t0a, t0b, t0c, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
t0c	a single value of the predictor, for the third column of the predictor (specify either t0c or n0c but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p1c_f2fw	<i>The second derivative of the density for WAIC</i>
--------------	--

Description

The second derivative of the density for WAIC

Usage

gev_p1c_f2fw(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

- | | |
|----|---|
| x | a vector of training data values |
| ta | a vector of predictors for the mean (first column) |
| tb | a vector of predictors for the mean (second column) |
| tc | a vector of predictors for the mean (third column) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |
| v5 | fifth parameter |
| v6 | sixth parameter |

Value

Matrix

gev_p1c_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1c_fd(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p1c_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1c_fdd(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p1c_ldda	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gev_p1c_ldda(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

- x a vector of training data values
- ta a vector of predictors for the mean (first column)
- tb a vector of predictors for the mean (second column)
- tc a vector of predictors for the mean (third column)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter
- v5 fifth parameter
- v6 sixth parameter

Value

Matrix

gev_p1c_lddda	<i>The third derivative of the normalized log-likelihood</i>
---------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gev_p1c_lddda(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

3d array

gev_p1c_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1c_logfdd(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p1c_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1c_logfddd(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)
```

Arguments

x	a vector of training data values
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

3d array

gev_p1c_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
---------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gev_p1c_mu1fa(alpha, t0a, t0b, t0c, v1, v2, v3, v4, v5, v6)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
t0c	a single value of the predictor, for the third column of the predictor (specify either t0c or n0c but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Vector

gev_p1c_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
---------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

gev_p1c_mu2fa(alpha, t0a, t0b, t0c, v1, v2, v3, v4, v5, v6)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
t0c	a single value of the predictor, for the third column of the predictor (specify either t0c or n0c but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter
v5	fifth parameter
v6	sixth parameter

Value

Matrix

gev_p1c_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1c_pd(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

- | | |
|----|---|
| x | a vector of training data values |
| ta | a vector of predictors for the mean (first column) |
| tb | a vector of predictors for the mean (second column) |
| tc | a vector of predictors for the mean (third column) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |
| v5 | fifth parameter |
| v6 | sixth parameter |

Value

Vector

gev_p1c_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1c_pdd(x, ta, tb, tc, v1, v2, v3, v4, v5, v6)

Arguments

- | | |
|----|---|
| x | a vector of training data values |
| ta | a vector of predictors for the mean (first column) |
| tb | a vector of predictors for the mean (second column) |
| tc | a vector of predictors for the mean (third column) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |
| v5 | fifth parameter |
| v6 | sixth parameter |

Value

Matrix

gev_p1k3_cp	<i>GEV Distribution with Known Shape with a Predictor, Predictions Based on a Calibrating Prior</i>
-------------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_p1k3_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  fdalpha = 0.01,
  kshape = 0,
  means = FALSE,
  waicscores = FALSE,
  pdf = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
rgev_p1k3_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  kshape = 0,
  rust = FALSE,
  mlcp = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```

dgev_p1k3_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  kshape = 0,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

pgev_p1k3_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  kshape = 0,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tgev_p1k3_cp(n, x, t, kshape = 0, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>fdalpha</code>	if <code>pdf=TRUE</code> , the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
<code>kshape</code>	the known shape parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>pdf</code>	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)

dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).

- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The GEV distribution with known shape with a predictor has distribution function

$$F(x; a, b, \sigma) = \exp(-t(x; \mu(a, b), \sigma))$$

where

$$t(x; a, b, \sigma) = \begin{cases} \left[1 + \xi \left(\frac{x - \mu(a, b)}{\sigma}\right)\right]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp\left(-\frac{x - \mu(a, b)}{\sigma}\right) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable, $\mu = a + bt$ is the location parameter, $\sigma > 0$ is the shape parameter and ξ is known (hence the k3 in the name).

The calibrating prior we use is given by

$$\pi(\mu, \sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)

- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d150gev_p1_example_data_v1_x #use data for 150
tt=fitdistcp::d150gev_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qgev_p1k3_cp(x=x,t=tt,n0=n0,t0=NA,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_p1k3_cp)",
main="GEVD w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gev_p1k3_f1fa	<i>The first derivative of the density for DMGS</i>
---------------	---

Description

The first derivative of the density for DMGS

Usage

```
gev_p1k3_f1fa(x, t0, v1, v2, v3, kshape)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kshape	the known shape parameter

Value

Vector

gev_p1k3_f1fw	<i>The first derivative of the density for WAIC</i>
---------------	---

Description

The first derivative of the density for WAIC

Usage

```
gev_p1k3_f1fw(x, t, v1, v2, v3, kshape)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
kshape	the known shape parameter

Value

Vector

gev_p1k3_f2fa	<i>The second derivative of the density for DMGS</i>
---------------	--

Description

The second derivative of the density for DMGS

Usage

```
gev_p1k3_f2fa(x, t0, v1, v2, v3, kshape)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kshape	the known shape parameter

Value

Matrix

gev_p1k3_f2fw	<i>The second derivative of the density for WAIC</i>
---------------	--

Description

The second derivative of the density for WAIC

Usage

```
gev_p1k3_f2fw(x, t, v1, v2, v3, kshape)
```

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kshape the known shape parameter

Value

Matrix

gev_p1k3_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1k3_fd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

gev_p1k3_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1k3_fdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1k3_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gev_p1k3_ldda(x, t, v1, v2, v3, kshape)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kshape the known shape parameter

Value

Matrix

gev_p1k3_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gev_p1k3_lddda(x, t, v1, v2, v3, kshape)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kshape the known shape parameter

Value

3d array

gev_p1k3_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

gev_p1k3_logf(params, x, t, kshape)

Arguments

- | | |
|--------|---------------------------------------|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| kshape | the known shape parameter |

Value

Scalar value.

gev_p1k3_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1k3_logfdd(x, t, v1, v2, v3, v4)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |

Value

Matrix

gev_p1k3_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gev_p1k3_logfddd(x, t, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

3d array

gev_p1k3_loglik	<i>GEV-with-known-shape-with-p1 observed log-likelihood function</i>
-----------------	--

Description

GEV-with-known-shape-with-p1 observed log-likelihood function

Usage

gev_p1k3_loglik(vv, x, t, kshape)

Arguments

vv	parameters
x	a vector of training data values
t	a vector or matrix of predictors
kshape	the known shape parameter

Value

Scalar

gev_p1k3_means	<i>Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
----------------	---

Description

Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

gev_p1k3_means(means, t0, ml_params, kshape, nx)

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
kshape	the known shape parameter
nx	length of training data

Value

Two scalars

gev_p1k3_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
----------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

gev_p1k3_mu1fa(alpha, t0, v1, v2, v3, kshape)

Arguments

- alpha a vector of values of alpha (one minus probability)
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kshape the known shape parameter

Value

Vector

gev_p1k3_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
----------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

gev_p1k3_mu2fa(alpha, t0, v1, v2, v3, kshape)

Arguments

- alpha a vector of values of alpha (one minus probability)
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kshape the known shape parameter

Value

Matrix

gev_p1k3_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1k3_pd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

gev_p1k3_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_p1k3_pdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

gev_p1k3_predictordata
<i>Predicted Parameter and Generalized Residuals</i>

Description

Predicted Parameter and Generalized Residuals

Usage

```
gev_p1k3_predictordata(predictordata, x, t, t0, params, kshape)
```

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf
kshape	the known shape parameter

Value

Two vectors

gev_p1k3_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
gev_p1k3_waic(  
  waicscores,  
  x,  
  t,  
  v1hat,  
  v2hat,  
  v3hat,  
  kshape,  
  lddi,  
  lddd,  
  lambdad  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
kshape	the known shape parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gev_p1n_checkmle	<i>Check MLE</i>
------------------	------------------

Description

Check MLE

Usage

```
gev_p1n_checkmle(ml_params, minxi = -1, maxx = 1)
```

Arguments

ml_params	parameters
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi

Value

No return value (just a message to the screen).

gev_p1n_cp	<i>Generalized Extreme Value Distribution with Multiple Predictors on the Location, Predictions Based on a Calibrating Prior</i>
------------	--

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y
- t****_cp returns n random deviates from the posterior distribution of the model parameters.

The q, r, d, p routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_p1n_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  fdalpha = 0.01,
  minxi = -1,
  maxx = 1,
  means = FALSE,
  waicscores = FALSE,
  extramodels = FALSE,
  pdf = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
rgev_p1n_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  minxi = -1,
  maxx = 1,
  extramodels = FALSE,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)
```

```
dgev_p1n_cp(
  x,
  t,
  t0 = NA,
```

```

    n0 = NA,
    y = x,
    minxi = -1,
    maxx1 = 1,
    extramodels = FALSE,
    rust = FALSE,
    nrust = 1000,
    centering = TRUE,
    debug = FALSE
)

pgev_p1n_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  minxi = -1,
  maxx1 = 1,
  extramodels = FALSE,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tgev_p1n_cp(n, x, t, extramodels = FALSE, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	predictors, which can be a vector, or a matrix with 1, 2 or 3 columns
<code>t0</code>	a single value for each predictor, as 1, 2 or 3 scalars (specify <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the each predictor, as 1, 2 or 3 integers (specify <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>fdalpha</code>	if <code>pdf=TRUE</code> , the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
<code>minxi</code>	the minimum allowed value of the shape parameter (decrease with caution)
<code>maxxi</code>	the maximum allowed value of the shape parameter (increase with caution)
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)

extramodels	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
pdf	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

1, 2 or 3 predictors on the location parameter are supported. For instance, the GEV distribution with 2 predictors has distribution function

$$F(x; \alpha, \beta_1, \beta_2, \sigma, \xi) = \exp(-t(x; \mu(\alpha, \beta_1, \beta_2), \sigma, \xi))$$

where

$$t(x; \mu(\alpha, \beta_1, \beta_2), \sigma, \xi) = \begin{cases} \left[1 + \xi \left(\frac{x - \mu(\alpha, \beta_1, \beta_2)}{\sigma}\right)\right]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp\left(-\frac{x - \mu(\alpha, \beta_1, \beta_2)}{\sigma}\right) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable, $\mu = \alpha + \beta_1 t_1 + \beta_2 t_2$ is the location parameter, modelled as a function of parameters α, β_1, β_2 and predictor t_1, t_2 , and $\sigma > 0, \xi$ are the scale and shape parameters.

The calibrating prior we use is given by

$$\pi(\alpha, \beta_1, \beta_2, \sigma, \xi) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

The code will switch to maximum likelihood prediction if the input data gives a maximum likelihood value for the shape parameter that lies outside the range $(\min xi, \max xi)$, since outside this range there may be numerical problems. If this happens, it is reported in the `revert2ml` flag. Such values seldom occur in real observed data for maxima.

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

q**** optionally returns the following, for EVT models only:

- cp_pdf: the density function at quantiles corresponding to input probabilities p. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Optional Return Values (some EVT models only)

q**** optionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_quantiles: predictive quantiles calculated from Bayesian integration with a flat prior.
- rh_ml_quantiles: predictive quantiles calculated from Bayesian integration with the calibrating prior, and the maximum likelihood estimate for the shape parameter.
- jp_quantiles: predictive quantiles calculated from Bayesian integration with Jeffreys' prior.

r**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_deviates: predictive random deviates calculated using a Bayesian analysis with a flat prior.
- rh_ml_deviates: predictive random deviates calculated using a Bayesian analysis with the RHP-MLE prior.
- jp_deviates: predictive random deviates calculated using a Bayesian analysis with the JP.

d**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_pdf: predictive density function from a Bayesian analysis with the flat prior.
- rh_ml_pdf: predictive density function from a Bayesian analysis with the RHP-MLE prior.
- jp_pdf: predictive density function from a Bayesian analysis with the JP.

p**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_cdf: predictive distribution function from a Bayesian analysis with the flat prior.
- rh_ml_cdf: predictive distribution function from a Bayesian analysis with the RHP-MLE prior.
- jp_cdf: predictive distribution function from a Bayesian analysis with the JP.

These additional predictive distributions are included for comparison with the calibrating prior model. They generally give less good reliability than the calibrating prior.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The cp outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
# example 1
x=fitdistcp::d150gev_p1_example_data_v1_x
t1=fitdistcp::d150gev_p1_example_data_v1_t
t2=sample(t1)
t=cbind(t1,t2)
p=c(1:9)/10
n0=c(10,10)
q=qgev_p1n_cp(x=x,t=t,n0=n0,t0=NA,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_p1n_cp)",
main="GEVD w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gev_p1n_logf	<i>Logf for RUST</i>
--------------	----------------------

Description

Logf for RUST

Usage

```
gev_p1n_logf(params, x, t)
```

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- t a vector or matrix of predictors

Value

Scalar value.

gev_p1n_loglik	<i>observed log-likelihood function</i>
----------------	---

Description

observed log-likelihood function

Usage

```
gev_p1n_loglik(vv, x, t)
```

Arguments

- vv parameters
- x a vector of training data values
- t a vector or matrix of predictors

Value

Scalar

gev_p1n_means	<i>Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
---------------	---

Description

Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

```
gev_p1n_means(  
  means,  
  t0,  
  ml_params,  
  lddi,  
  lddd,  
  lambdad_rh_flat,  
  nx,  
  dim = (nt + 3)  
)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rh_flat	derivative of the log CRHP-FLAT prior
nx	length of training data
dim	number of parameters

Value

Two scalars

gev_p1n_n1_exempladata	<i>GEV_p1n n=1 example data</i>
------------------------	---------------------------------

Description

GEV_p1n n=1 example data

Usage

gev_p1n_n1_exempladata(iseed)

Arguments

iseed	The random seed
-------	-----------------

Value

A list containing data to run an example

gev_p1n_n2_exampldata
<i>GEV_p1n n=2 example data</i>

Description

GEV_p1n n=2 example data

Usage

gev_p1n_n2_exampldata(iseed)

Arguments

iseed The random seed

Value

A list containing data to run an example

gev_p1n_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
-----------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

gev_p1n_predictordata(predictordata, x, t, t0, params)

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf

Value

Two vectors

gev_p1n_setics	<i>Set initial conditions</i>
----------------	-------------------------------

Description

Set initial conditions

Usage

```
gev_p1n_setics(x, t)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors

Value

Vector

gev_p1n_waic	<i>Waic</i>
--------------	-------------

Description

Waic

Usage

```
gev_p1n_waic(waiccores, x, t0, vhat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
vhat	vector of all parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gev_p1_checkmle	<i>Check MLE</i>
-----------------	------------------

Description

Check MLE

Usage

```
gev_p1_checkmle(ml_params, minxi = -1, maxx = 1)
```

Arguments

ml_params	parameters
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi

Value

No return value (just a message to the screen).

gev_p1_cp	<i>Generalized Extreme Value Distribution with a Single Predictor on the Location, Predictions Based on a Calibrating Prior</i>
-----------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y
- t****_cp returns n random deviates from the posterior distribution of the model parameters.

The q, r, d, p routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgev_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  ics = c(0, 0, 0, 0),
  fdalpha = 0.01,
  minxi = -1,
  maxx = 1,
  means = FALSE,
  waicscores = FALSE,
  extramodels = FALSE,
  pdf = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
rgev_p1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  ics = c(0, 0, 0, 0),
  minxi = -1,
  maxx = 1,
  extramodels = FALSE,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)
```

```
dgev_p1_cp(
  x,
```

```

    t,
    t0 = NA,
    n0 = NA,
    y = x,
    ics = c(0, 0, 0, 0),
    minxi = -1,
    maxx1 = 1,
    extramodels = FALSE,
    rust = FALSE,
    nrust = 1000,
    centering = TRUE,
    debug = FALSE
)

pgev_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  ics = c(0, 0, 0, 0),
  minxi = -1,
  maxx1 = 1,
  extramodels = FALSE,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tgev_p1_cp(n, x, t, ics = c(0, 0, 0, 0), extramodels = FALSE, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>ics</code>	initial conditions for the maximum likelihood search
<code>fdalpha</code>	if <code>pdf=TRUE</code> , the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
<code>minxi</code>	the minimum allowed value of the shape parameter (decrease with caution)
<code>maxxi</code>	the maximum allowed value of the shape parameter (increase with caution)
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)

waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
extramodels	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
pdf	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The GEV distribution with a predictor has distribution function

$$F(x; a, b, \sigma, \xi) = \exp(-t(x; \mu(a, b), \sigma, \xi))$$

where

$$t(x; \mu(a, b), \sigma, \xi) = \begin{cases} \left[1 + \xi \left(\frac{x - \mu(a, b)}{\sigma}\right)\right]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp\left(-\frac{x - \mu(a, b)}{\sigma}\right) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable, $\mu = a + bt$ is the location parameter, modelled as a function of parameters a, b and predictor t , and $\sigma > 0, \xi$ are the scale and shape parameters.

The calibrating prior we use is given by

$$\pi(a, b, \sigma, \xi) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

The code will switch to maximum likelihood prediction if the input data gives a maximum likelihood value for the shape parameter that lies outside the range $(\text{minxi}, \text{maxxi})$, since outside this range there may be numerical problems. If this happens, it is reported in the `revert2ml` flag. Such values seldom occur in real observed data for maxima.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

q**** optionally returns the following, for EVT models only:

- cp_pdf: the density function at quantiles corresponding to input probabilities p. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Optional Return Values (some EVT models only)

q**** optionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_quantiles: predictive quantiles calculated from Bayesian integration with a flat prior.
- rh_ml_quantiles: predictive quantiles calculated from Bayesian integration with the calibrating prior, and the maximum likelihood estimate for the shape parameter.
- jp_quantiles: predictive quantiles calculated from Bayesian integration with Jeffreys' prior.

r**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_deviates: predictive random deviates calculated using a Bayesian analysis with a flat prior.
- rh_ml_deviates: predictive random deviates calculated using a Bayesian analysis with the RHP-MLE prior.
- jp_deviates: predictive random deviates calculated using a Bayesian analysis with the JP.

d**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_pdf: predictive density function from a Bayesian analysis with the flat prior.
- rh_ml_pdf: predictive density function from a Bayesian analysis with the RHP-MLE prior.
- jp_pdf: predictive density function from a Bayesian analysis with the JP.

p**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_cdf: predictive distribution function from a Bayesian analysis with the flat prior.
- rh_ml_cdf: predictive distribution function from a Bayesian analysis with the RHP-MLE prior.
- jp_cdf: predictive distribution function from a Bayesian analysis with the JP.

These additional predictive distributions are included for comparison with the calibrating prior model. They generally give less good reliability than the calibrating prior.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The cp outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),

- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
# example 1
x=fitdistcp::d150gev_p1_example_data_v1_x
tt=fitdistcp::d150gev_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qgev_p1_cp(x=x,t=tt,n0=n0,t0=NA,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgev_p1_cp)",
main="GEVD w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gev_p1_logf	<i>Logf for RUST</i>
-------------	----------------------

Description

Logf for RUST

Usage

```
gev_p1_logf(params, x, t)
```

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- t a vector or matrix of predictors

Value

Scalar value.

gev_pl_loglik	<i>observed log-likelihood function</i>
---------------	---

Description

observed log-likelihood function

Usage

gev_pl_loglik(vv, x, t)

Arguments

- vv parameters
- x a vector of training data values
- t a vector or matrix of predictors

Value

Scalar

gev_pl_means	<i>Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
--------------	---

Description

Analytical expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

gev_pl_means(means, t0, ml_params, lddi, lddd, lambdad_rh_flat, nx, dim = 4)

Arguments

- means logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- ml_params parameters
- lddi inverse observed information matrix
- lddd third derivative of log-likelihood
- lambdad_rh_flat derivative of the log CRHP-FLAT prior
- nx length of training data
- dim number of parameters

Value

Two scalars

gev_p1_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
----------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

gev_p1_predictordata(predictordata, x, t, t0, params)

Arguments

- | | |
|---------------|--|
| predictordata | logical that indicates whether to calculate and return predictordata |
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| params | model parameters for calculating logf |

Value

Two vectors

gev_p1_setics	<i>Set initial conditions</i>
---------------	-------------------------------

Description

Set initial conditions

Usage

gev_p1_setics(x, t, ics)

Arguments

- | | |
|-----|--|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| ics | initial conditions for the maximum likelihood search |

Value

Vector

gev_p1_waic	<i>Waic</i>
-------------	-------------

Description

Waic

Usage

```
gev_p1_waic(waiccores, x, t0, v1hat, v2hat, v3hat, v4hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
v4hat	fourth parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gev_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_pd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gev_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gev_pdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gev_pwm_params	<i>PWM parameter estimation</i>
----------------	---------------------------------

Description

PWM parameter estimation

Usage

```
gev_pwm_params(x)
```

Arguments

x	a vector of training data values
---	----------------------------------

Value

Vector

gev_setics	<i>Set initial conditions</i>
------------	-------------------------------

Description

Set initial conditions

Usage

```
gev_setics(x, ics)
```

Arguments

x	a vector of training data values
ics	initial conditions for the maximum likelihood search

Value

Vector

 gev_waic

 Waic

Description

Waic

Usage

```
gev_waic(waiccores, x, v1hat, v2hat, v3hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

 gnorm_k3_cp

Generalized Normal Distribution Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.

- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgnorm_k3_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  kbeta = 4,
  d1 = 0.01,
  fd2 = 0.01,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE,
  aderivs = TRUE
)
```

```
rgnorm_k3_cp(
  n,
  x,
  d1 = 0.01,
  fd2 = 0.01,
  kbeta = 4,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE,
  aderivs = TRUE
)
```

```
dgnorm_k3_cp(
  x,
  y = x,
  d1 = 0.01,
  fd2 = 0.01,
  kbeta = 4,
```

```

    rust = FALSE,
    nrust = 1000,
    debug = FALSE,
    aderivs = TRUE
  )

pgnorm_k3_cp(
  x,
  y = x,
  d1 = 0.01,
  fd2 = 0.01,
  kbeta = 4,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

tgnorm_k3_cp(n, x, d1 = 0.01, fd2 = 0.01, kbeta = 4, debug = FALSE)

```

Arguments

x	a vector of training data values
p	a vector of probabilities at which to generate predictive quantiles
kbeta	the known beta parameter
d1	if aderivs=FALSE, the delta used for numerical derivatives with respect to the first parameter
fd2	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the second parameter
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required

mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The generalized normal distribution has probability density function

$$f(x; \mu, \alpha) = \frac{\beta}{2\alpha\Gamma(1/\beta)} e^{-(|x-\mu|/\alpha)^\beta}$$

where x is the random variable, $\mu, \alpha > 0$ are the parameters and we consider β to be known (hence the k3 in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(\alpha) \propto \frac{1}{\alpha}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the q****_cp routines in fitdistcp can be quantified using repeated simulations with the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting rust=TRUE and looking at the ru outputs. The performance for any sample size, in terms of reliability, can be tested using reltest.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option rust=TRUE. fitdistcp then calls Paul Northrop's rust package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., n<20), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (`1st_p1k3`),
- Logistic (`logis`),
- Logistic with linear predictor on the location (`logis_p1`),

- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d032gnorm_k3_example_data_v1
p=c(1:9)/10
q=qgnorm_k3_cp(x,p,kbeta=4,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgnorm_k3_cp)",
main="gnorm: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

gnorm_k3_f1f

DMGS equation 3.3, f1 term

Description

DMGS equation 3.3, f1 term

Usage

```
gnorm_k3_f1f(y, v1, d1, v2, fd2, kbeta)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter

Value

Matrix

gnorm_k3_f1fa	<i>The first derivative of the density</i>
---------------	--

Description

The first derivative of the density

Usage

gnorm_k3_f1fa(x, v1, v2, kbeta)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kbeta	the known beta parameter

Value

Vector

gnorm_k3_f2f	<i>DMGS equation 3.3, f2 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, f2 term

Usage

gnorm_k3_f2f(y, v1, d1, v2, fd2, kbeta)

Arguments

- | | |
|-------|--|
| y | a vector of values at which to calculate the density and distribution functions |
| v1 | first parameter |
| d1 | the delta used in the numerical derivatives with respect to the parameter |
| v2 | second parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |
| kbeta | the known beta parameter |

Value

3d array

gnorm_k3_f2fa	<i>The second derivative of the density</i>
---------------	---

Description

The second derivative of the density

Usage

gnorm_k3_f2fa(x, v1, v2, kbeta)

Arguments

- | | |
|-------|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |
| kbeta | the known beta parameter |

Value

Matrix

Matrix

gnorm_k3_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gnorm_k3_fd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gnorm_k3_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gnorm_k3_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gnorm_k3_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
--------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

gnorm_k3_ldd(x, v1, d1, v2, fd2, kbeta)

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter

Value

Square scalar matrix

gnorm_k3_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gnorm_k3_ldda(x, v1, v2, kbeta)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kbeta the known beta parameter

Value

Matrix

gnorm_k3_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
---------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

gnorm_k3_lddd(x, v1, d1, v2, fd2, kbeta)

Arguments

- x a vector of training data values
- v1 first parameter
- d1 the delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter
- kbeta the known beta parameter

Value

Cubic scalar array

<code>gnorm_k3_lddda</code>	<i>The third derivative of the normalized log-likelihood</i>
-----------------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

`gnorm_k3_lddda(x, v1, v2, kbeta)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter
- `kbeta` the known beta parameter

Value

3d array

<code>gnorm_k3_lmn</code>	<i>One component of the second derivative of the normalized log-likelihood</i>
---------------------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

`gnorm_k3_lmn(x, v1, d1, v2, fd2, kbeta, mm, nn)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `d1` the delta used in the numerical derivatives with respect to the parameter
- `v2` second parameter
- `fd2` the fractional delta used in the numerical derivatives with respect to the parameter
- `kbeta` the known beta parameter
- `mm` an index for which derivative to calculate
- `nn` an index for which derivative to calculate

Value

Scalar value

gnorm_k3_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

gnorm_k3_logf(params, x, kbeta)

Arguments

- | | |
|--------|---------------------------------------|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| kbeta | the known beta parameter |

Value

Scalar value.

gnorm_k3_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

gnorm_k3_logfdd(x, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

<code>gnorm_k3_logfddd</code>	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

`gnorm_k3_logfddd(x, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

3d array

<code>gnorm_k3_loglik</code>	<i>log-likelihood function</i>
------------------------------	--------------------------------

Description

log-likelihood function

Usage

`gnorm_k3_loglik(vv, x, kbeta)`

Arguments

- `vv` parameters
- `x` a vector of training data values
- `kbeta` the known beta parameter

Value

Scalar

gnorm_k3_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

gnorm_k3_logscores(logscores, x, d1 = 0.01, fd2 = 0.01, kbeta, aderivs)

Arguments

- | | |
|-----------|---|
| logscores | logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime) |
| x | a vector of training data values |
| d1 | the delta used in the numerical derivatives with respect to the parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |
| kbeta | the known beta parameter |
| aderivs | logical for whether to use analytic derivatives (instead of numerical) |

Value

Two scalars

gnorm_k3_mu1f	<i>DMGS equation 3.3, mu1 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

gnorm_k3_mu1f(alpha, v1, d1, v2, fd2, kbeta)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter

Value

Matrix

gnorm_k3_mu2f	<i>DMGS equation 3.3, mu2 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

gnorm_k3_mu2f(alpha, v1, d1, v2, fd2, kbeta)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter

Value

3d array

gnorm_k3_p1f	<i>DMGS equation 3.3, p1 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, p1 term

Usage

gnorm_k3_p1f(y, v1, d1, v2, fd2, kbeta)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter

Value

Matrix

gnorm_k3_p2f	<i>DMGS equation 3.3, p2 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, p2 term

Usage

gnorm_k3_p2f(y, v1, d1, v2, fd2, kbeta)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter

Value

3d array

<code>gnorm_lmp</code>	<i>One component of the second derivative of the normalized log-likelihood</i>
------------------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

`gnorm_lmp(x, v1, d1, v2, fd2, kbeta, mm, nn, rr)`

Arguments

<code>x</code>	a vector of training data values
<code>v1</code>	first parameter
<code>d1</code>	the delta used in the numerical derivatives with respect to the parameter
<code>v2</code>	second parameter
<code>fd2</code>	the fractional delta used in the numerical derivatives with respect to the parameter
<code>kbeta</code>	the known beta parameter
<code>mm</code>	an index for which derivative to calculate
<code>nn</code>	an index for which derivative to calculate
<code>rr</code>	an index for which derivative to calculate

Value

Scalar value

gnorm_waic	<i>Waic for RUST</i>
------------	----------------------

Description

Waic for RUST

Usage

```
gnorm_waic(  
  waicscores,  
  x,  
  v1hat,  
  d1,  
  v2hat,  
  fd2,  
  kbeta,  
  lddi,  
  lddd,  
  lambdad,  
  aderivs  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kbeta	the known beta parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

<code>gpd_k13_f1fa</code>	<i>The first derivative of the density</i>
---------------------------	--

Description

The first derivative of the density

Usage

`gpd_k13_f1fa(x, v1, v2, kloc)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter
- `kloc` the known location parameter

Value

Vector

<code>gpd_k13_f2fa</code>	<i>The second derivative of the density</i>
---------------------------	---

Description

The second derivative of the density

Usage

`gpd_k13_f2fa(x, v1, v2, kloc)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter
- `kloc` the known location parameter

Value

Matrix

gpd_k13_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k13_fd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gpd_k13_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k13_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

<code>gpd_k13_ldda</code>	<i>The second derivative of the normalized log-likelihood</i>
---------------------------	---

Description

The second derivative of the normalized log-likelihood

Usage

`gpd_k13_ldda(x, v1, v2, kloc)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter
- `kloc` the known location parameter

Value

Matrix

<code>gpd_k13_lddda</code>	<i>The third derivative of the normalized log-likelihood</i>
----------------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

`gpd_k13_lddda(x, v1, v2, kloc)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter
- `kloc` the known location parameter

Value

3d array

gpd_k13_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k13_logfdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gpd_k13_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k13_logfddd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

<code>gpd_k13_mu1fa</code>	<i>Minus the first derivative of the cdf, at alpha</i>
----------------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

`gpd_k13_mu1fa(alpha, v1, v2, kloc)`

Arguments

- | | |
|--------------------|---|
| <code>alpha</code> | a vector of values of alpha (one minus probability) |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |
| <code>kloc</code> | the known location parameter |

Value

Vector

<code>gpd_k13_mu2fa</code>	<i>Minus the second derivative of the cdf, at alpha</i>
----------------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

`gpd_k13_mu2fa(alpha, v1, v2, kloc)`

Arguments

- | | |
|--------------------|---|
| <code>alpha</code> | a vector of values of alpha (one minus probability) |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |
| <code>kloc</code> | the known location parameter |

Value

Matrix

gpd_k13_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k13_pd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gpd_k13_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k13_pdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gpd_k1_checkmle	<i>Check MLE</i>
-----------------	------------------

Description

Check MLE

Usage

```
gpd_k1_checkmle(ml_params, kloc, minxi = -1, maxx = 2)
```

Arguments

ml_params	parameters
kloc	the known location parameter
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi

Value

No return value (just a message to the screen).

gpd_k1_cp	<i>Generalized Pareto Distribution with Known Location Parameter, Predictions Based on a Calibrating Prior</i>
-----------	--

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgpd_k1_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  kloc = 0,
  ics = c(0, 0),
  fdalpha = 0.01,
  customprior = 0,
  minxi = -1,
  maxx = 2,
  means = FALSE,
  waicscores = FALSE,
  extramodels = FALSE,
  pdf = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)
```

```
rgpd_k1_cp(
  n,
  x,
  kloc = 0,
  ics = c(0, 0),
  minxi = -1,
  maxx = 2,
  extramodels = FALSE,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)
```

```
dgpd_k1_cp(
  x,
  y = x,
  kloc = 0,
  ics = c(0, 0),
  customprior = 0,
  minxi = -1,
```

```

    maxxi = 2,
    extramodels = FALSE,
    rust = FALSE,
    nrust = 1000,
    debug = FALSE
)

pgpd_k1_cp(
  x,
  y = x,
  kloc = 0,
  ics = c(0, 0),
  customprior = 0,
  minxi = -1,
  maxxi = 2,
  extramodels = FALSE,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE
)

tgpd_k1_cp(n, x, kloc = 0, ics = c(0, 0), extramodels = FALSE, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>kloc</code>	the known location parameter
<code>ics</code>	initial conditions for the maximum likelihood search
<code>fdalpha</code>	if pdf=TRUE, the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
<code>customprior</code>	a custom value for the slope of the log prior at the maxlik estimate
<code>minxi</code>	the minimum allowed value of the shape parameter (decrease with caution)
<code>maxxi</code>	the maximum allowed value of the shape parameter (increase with caution)
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>extramodels</code>	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
<code>pdf</code>	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)

rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Details

The GP distribution has exceedance distribution function

$$S(x; \mu, \sigma, \xi) = \begin{cases} [1 + \xi (\frac{x-\mu}{\sigma})]^{-1/\xi} & \text{if } \xi \neq 0 \\ \exp(-\frac{x-\mu}{\sigma}) & \text{if } \xi = 0 \end{cases}$$

where x is the random variable and $\mu, \sigma > 0, \xi$ are the parameters.

The calibrating prior we use is given by

$$\pi(\mu, \sigma, \xi) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

The code will stop with an error if the input data gives a maximum likelihood value for the shape parameter that lies outside the range $(\text{minxi}, \text{maxxi})$, since outside this range there may be numerical problems. Such values seldom occur in real observed data for maxima.

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible

- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

`q****` optionally returns the following, for EVT models only:

- `cp_pdf`: the density function at quantiles corresponding to input probabilities `p`. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Optional Return Values (some EVT models only)

`q****` optionally returns the following, for some EVT models only:

If `extramodels=TRUE`:

- `flat_quantiles`: predictive quantiles calculated from Bayesian integration with a flat prior.
- `rh_ml_quantiles`: predictive quantiles calculated from Bayesian integration with the calibrating prior, and the maximum likelihood estimate for the shape parameter.
- `jp_quantiles`: predictive quantiles calculated from Bayesian integration with Jeffreys' prior.

`r****` additionally returns the following, for some EVT models only:

If `extramodels=TRUE`:

- `flat_deviates`: predictive random deviates calculated using a Bayesian analysis with a flat prior.
- `rh_ml_deviates`: predictive random deviates calculated using a Bayesian analysis with the RHP-MLE prior.

- `jp_deviates`: predictive random deviates calculated using a Bayesian analysis with the JP.

d**** additionally returns the following, for some EVT models only:

If `extramodels=TRUE`:

- `flat_pdf`: predictive density function from a Bayesian analysis with the flat prior.
- `rh_ml_pdf`: predictive density function from a Bayesian analysis with the RHP-MLE prior.
- `jp_pdf`: predictive density function from a Bayesian analysis with the JP.

p**** additionally returns the following, for some EVT models only:

If `extramodels=TRUE`:

- `flat_cdf`: predictive distribution function from a Bayesian analysis with the flat prior.
- `rh_ml_cdf`: predictive distribution function from a Bayesian analysis with the RHP-MLE prior.
- `jp_cdf`: predictive distribution function from a Bayesian analysis with the JP.

These additional predictive distributions are included for comparison with the calibrating prior model. They generally give less good reliability than the calibrating prior.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The `cp` outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),

- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d120gpd_k1_example_data_v1
p=c(1:9)/10
q=qgpd_k1_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgpd_k1_cp)",
main="GPD: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue",lwd=2)
cat(" ml_params=",q$ml_params,"\n")
```

gpd_k1_f1fa

The first derivative of the density

Description

The first derivative of the density

Usage

gpd_k1_f1fa(x, v1, v2, kloc)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kloc the known location parameter

Value

Vector

gpd_k1_f2fa	<i>The second derivative of the density</i>
-------------	---

Description

The second derivative of the density

Usage

gpd_k1_f2fa(x, v1, v2, kloc)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kloc the known location parameter

Value

Matrix

gpd_k1_fd

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k1_fd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gpd_k1_fdd

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k1_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gpd_k1_ldda	<i>The second derivative of the normalized log-likelihood</i>
-------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gpd_k1_ldda(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Matrix

gpd_k1_lddda	<i>The third derivative of the normalized log-likelihood</i>
--------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
gpd_k1_lddda(x, v1, v2, kloc)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

3d array

gpd_k1_logf	<i>Logf for RUST</i>
-------------	----------------------

Description

Logf for RUST

Usage

```
gpd_k1_logf(params, x, kloc)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values
kloc	the known location parameter

Value

Scalar value.

gpd_k1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k1_logfdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gpd_k1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k1_logfddd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

gpd_k1_loglik	<i>log-likelihood function</i>
---------------	--------------------------------

Description

log-likelihood function

Usage

```
gpd_k1_loglik(vv, x, kloc)
```

Arguments

vv	parameters
x	a vector of training data values
kloc	the known location parameter

Value

Scalar

<code>gpd_k1_means</code>	<i>Analytical Expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1</i>
---------------------------	---

Description

Analytical Expressions for Predictive Means RHP mean based on the expectation of DMGS equation 2.1

Usage

```
gpd_k1_means(  
  means,  
  ml_params,  
  lddi,  
  lddd,  
  lambdad_rh_flat,  
  lambdad_jp,  
  nx,  
  dim = 2,  
  kloc = 0  
)
```

Arguments

<code>means</code>	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
<code>ml_params</code>	parameters
<code>lddi</code>	inverse observed information matrix
<code>lddd</code>	third derivative of log-likelihood
<code>lambdad_rh_flat</code>	derivative of the log CRHP-FLAT prior
<code>lambdad_jp</code>	derivative of the log JP prior
<code>nx</code>	length of training data
<code>dim</code>	number of parameters
<code>kloc</code>	the known location parameter

Value

Two scalars

gpd_k1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
--------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gpd_k1_mu1fa(alpha, v1, v2, kloc)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Vector

gpd_k1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
--------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
gpd_k1_mu2fa(alpha, v1, v2, kloc)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter
kloc	the known location parameter

Value

Matrix

gpd_k1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k1_pd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gpd_k1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gpd_k1_pdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gpd_k1_setics	<i>Set initial conditions</i>
---------------	-------------------------------

Description

Set initial conditions

Usage

```
gpd_k1_setics(x, ics)
```

Arguments

x	a vector of training data values
ics	initial conditions for the maximum likelihood search

Value

Vector

gpd_k1_waic	<i>Waic</i>
-------------	-------------

Description

Waic

Usage

```
gpd_k1_waic(waiccores, x, v1hat, v2hat, kloc, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
v2hat	second parameter
kloc	the known location parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgumbel_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rgumbel_cp(n, x, rust = FALSE, mlcp = TRUE, debug = FALSE)

dgumbel_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
pgumbel_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
tgumbel_cp(n, x, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Gumbel distribution has distribution function

$$F(x; \mu, \sigma) = \exp \left(- \exp \left(- \frac{x - \mu}{\sigma} \right) \right)$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d050gumbel_example_data_v1
p=c(1:9)/10
q=qgumbel_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgumbel_cp)",
main="Gumbel: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

gumbel_f1fa	<i>The first derivative of the density</i>
-------------	--

Description

The first derivative of the density

Usage

```
gumbel_f1fa(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Vector

gumbel_f2fa	<i>The second derivative of the density</i>
-------------	---

Description

The second derivative of the density

Usage

```
gumbel_f2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gumbel_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

gumbel_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gumbel_ldda	<i>The second derivative of the normalized log-likelihood</i>
-------------	---

Description

The second derivative of the normalized log-likelihood

Usage

gumbel_ldda(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gumbel_lddda	<i>The third derivative of the normalized log-likelihood</i>
--------------	--

Description

The third derivative of the normalized log-likelihood

Usage

gumbel_lddda(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

gumbel_logf	<i>Logf for RUST</i>
-------------	----------------------

Description

Logf for RUST

Usage

```
gumbel_logf(params, x)
```

Arguments

params	model parameters for calculating logf
x	a vector of training data values

Value

Scalar value.

gumbel_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_logfdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gumbel_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

gumbel_loglik	<i>log-likelihood function</i>
---------------	--------------------------------

Description

log-likelihood function

Usage

```
gumbel_loglik(vv, x)
```

Arguments

- vv parameters
- x a vector of training data values

Value

Scalar

gumbel_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

gumbel_logscores(logscores, x)

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values

Value

Two scalars

gumbel_means	<i>MLE and RHP predictive means</i>
--------------	-------------------------------------

Description

MLE and RHP predictive means

Usage

gumbel_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

<code>gumbel_mu1fa</code>	<i>Minus the first derivative of the cdf, at alpha</i>
---------------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

`gumbel_mu1fa(alpha, v1, v2)`

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter

Value

Vector

<code>gumbel_mu2fa</code>	<i>Minus the second derivative of the cdf, at alpha</i>
---------------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

`gumbel_mu2fa(alpha, v1, v2)`

Arguments

- | | |
|--------------------|---|
| <code>alpha</code> | a vector of values of alpha (one minus probability) |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |

Value

Matrix

<code>gumbel_p1fa</code>	<i>The first derivative of the cdf</i>
--------------------------	--

Description

The first derivative of the cdf

Usage

`gumbel_p1fa(x, v1, v2)`

Arguments

- | | |
|-----------------|----------------------------------|
| <code>x</code> | a vector of training data values |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |

Value

Vector

gumbel_p1_cp

Gumbel Distribution with a Predictor, Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qgumbel_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
```

```

)

rgumbel_p1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)

dgumbel_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

pgumbel_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tgumbel_p1_cp(n, x, t, debug = FALSE)

```

Arguments

x	a vector of training data values
t	a vector of predictors, such that <code>length(t)=length(x)</code>
t0	a single value of the predictor (specify either t0 or n0 but not both)
n0	an index for the predictor (specify either t0 or n0 but not both)
p	a vector of probabilities at which to generate predictive quantiles
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)

waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Gumbel distribution with a predictor has distribution function

$$F(x; a, b, \sigma) = \exp \left(- \exp \left(- \frac{x - \mu(a, b)}{\sigma} \right) \right)$$

where x is the random variable, $\mu = a + bt$ is the shape parameter as a function of parameters a, b and predictor t , and $\sigma > 0$ is the scale parameter.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)

- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d070gumbel_p1_example_data_v1_x
tt=fitdistcp::d070gumbel_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qgumbel_p1_cp(x, tt, n0=n0, p=p, rust=TRUE, nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qgumbel_p1_cp)",
main="Gumbel w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

gumbel_p1_f1fa	<i>The first derivative of the density for DMGS</i>
----------------	---

Description

The first derivative of the density for DMGS

Usage

```
gumbel_p1_f1fa(x, t0, v1, v2, v3)
```

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

<code>gumbel_p1_f1fw</code>	<i>The first derivative of the density for WAIC</i>
-----------------------------	---

Description

The first derivative of the density for WAIC

Usage

`gumbel_p1_f1fw(x, t, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

Vector

<code>gumbel_p1_f2fa</code>	<i>The second derivative of the density for DMGS</i>
-----------------------------	--

Description

The second derivative of the density for DMGS

Usage

`gumbel_p1_f2fa(x, t0, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t0` a single value of the predictor (specify either `t0` or `n0` but not both)
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

Matrix

gumbel_p1_f2fw*The second derivative of the density for WAIC*

Description

The second derivative of the density for WAIC

Usage

```
gumbel_p1_f2fw(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gumbel_p1_fd*First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol*

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_p1_fd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

gumbel_p1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_p1_fdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gumbel_p1_ldda	<i>The second derivative of the normalized log-likelihood</i>
----------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
gumbel_p1_ldda(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

<i>gumbel_p1_lddda</i>	<i>The third derivative of the normalized log-likelihood</i>
------------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

`gumbel_p1_lddda(x, t, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

3d array

<i>gumbel_p1_logf</i>	<i>Logf for RUST</i>
-----------------------	----------------------

Description

Logf for RUST

Usage

`gumbel_p1_logf(params, x, t)`

Arguments

- `params` model parameters for calculating logf
- `x` a vector of training data values
- `t` a vector or matrix of predictors

Value

Scalar value.

gumbel_p1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_p1_logfdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

gumbel_p1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_p1_logfddd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

<code>gumbel_p1_loglik</code>	<i>observed log-likelihood function</i>
-------------------------------	---

Description

observed log-likelihood function

Usage

`gumbel_p1_loglik(vv, x, t)`

Arguments

- | | |
|-----------------|----------------------------------|
| <code>vv</code> | parameters |
| <code>x</code> | a vector of training data values |
| <code>t</code> | a vector or matrix of predictors |

Value

Scalar

<code>gumbel_p1_logscores</code>	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
----------------------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

`gumbel_p1_logscores(logscores, x, t)`

Arguments

- | | |
|------------------------|---|
| <code>logscores</code> | logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime) |
| <code>x</code> | a vector of training data values |
| <code>t</code> | a vector or matrix of predictors |

Value

Two scalars

<code>gumbel_p1_means</code>	<i>Gumbel distribution: RHP mean</i>
------------------------------	--------------------------------------

Description

Gumbel distribution: RHP mean

Usage

```
gumbel_p1_means(means, t0, ml_params, lddi, lddd, lambdad_rhp, nx, dim)
```

Arguments

<code>means</code>	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>ml_params</code>	parameters
<code>lddi</code>	inverse observed information matrix
<code>lddd</code>	third derivative of log-likelihood
<code>lambdad_rhp</code>	derivative of the log RHP prior
<code>nx</code>	length of training data
<code>dim</code>	number of parameters

Value

Two scalars

<code>gumbel_p1_mu1fa</code>	<i>Minus the first derivative of the cdf, at alpha</i>
------------------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
gumbel_p1_mu1fa(alpha, t0, v1, v2, v3)
```

Arguments

<code>alpha</code>	a vector of values of alpha (one minus probability)
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>v1</code>	first parameter
<code>v2</code>	second parameter
<code>v3</code>	third parameter

Value

Vector

<code>gumbel_p1_mu2fa</code>	<i>Minus the second derivative of the cdf, at alpha</i>
------------------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

`gumbel_p1_mu2fa(alpha, t0, v1, v2, v3)`

Arguments

- | | |
|--------------------|--|
| <code>alpha</code> | a vector of values of alpha (one minus probability) |
| <code>t0</code> | a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both) |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |
| <code>v3</code> | third parameter |

Value

Matrix

<code>gumbel_p1_p1fa</code>	<i>The first derivative of the cdf</i>
-----------------------------	--

Description

The first derivative of the cdf

Usage

`gumbel_p1_p1fa(x, t0, v1, v2, v3)`

Arguments

- | | |
|-----------------|--|
| <code>x</code> | a vector of training data values |
| <code>t0</code> | a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both) |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |
| <code>v3</code> | third parameter |

Value

Vector

<code>gumbel_p1_p2fa</code>	<i>The second derivative of the cdf</i>
-----------------------------	---

Description

The second derivative of the cdf

Usage

`gumbel_p1_p2fa(x, t0, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t0` a single value of the predictor (specify either `t0` or `n0` but not both)
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

Matrix

<code>gumbel_p1_pd</code>	<i>First derivative of the cdf Created by Stephen Jewson using <code>Deriv()</code> by Andrew Clausen and Serguei Sokol</i>
---------------------------	---

Description

First derivative of the cdf Created by Stephen Jewson using `Deriv()` by Andrew Clausen and Serguei Sokol

Usage

`gumbel_p1_pd(x, t, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

Vector

<code>gumbel_p1_pdd</code>	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

`gumbel_p1_pdd(x, t, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

Matrix

<code>gumbel_p1_predictordata</code>	<i>Predicted Parameter and Generalized Residuals</i>
--------------------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

`gumbel_p1_predictordata(predictordata, x, t, t0, params)`

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf

Value

Two vectors

gumbel_p1_waic	<i>Waic</i>
----------------	-------------

Description

Waic

Usage

```
gumbel_p1_waic(waiccores, x, t, v1hat, v2hat, v3hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

gumbel_p2fa	<i>The second derivative of the cdf</i>
-------------	---

Description

The second derivative of the cdf

Usage

```
gumbel_p2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

gumbel_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
gumbel_pd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

<code>gumbel_pdd</code>	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

`gumbel_pdd(x, v1, v2)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter

Value

Matrix

<code>gumbel_waic</code>	<i>Waic</i>
--------------------------	-------------

Description

Waic

Usage

`gumbel_waic(waiccores, x, v1hat, v2hat, lddi, lddd, lambdad)`

Arguments

- `waiccores` logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
- `x` a vector of training data values
- `v1hat` first parameter
- `v2hat` second parameter
- `lddi` inverse observed information matrix
- `lddd` third derivative of log-likelihood
- `lambdad` derivative of the log prior

Value

Two numeric values.

halfnorm_cp

Half-Normal Distribution Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qhalfnorm_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  fd1 = 0.01,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE,
  aderivs = TRUE
)
```

```

rhalfnorm_cp(
  n,
  x,
  fd1 = 0.01,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE,
  aderivs = TRUE
)

```

```

dhalfnorm_cp(
  x,
  y = x,
  fd1 = 0.01,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

```

```

phalfnorm_cp(
  x,
  y = x,
  fd1 = 0.01,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

```

```

thalfnorm_cp(n, x, fd1 = 0.01, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>fd1</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the first parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)

rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The half-normal distribution has probability density function

$$f(x; \theta) = \frac{2\theta}{\pi} e^{-\theta^2 x^2 / \pi}$$

where $x \geq 0$ is the random variable and $\theta > 0$ is the parameter.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\theta) \propto \frac{1}{\theta}$$

as given in Jewson et al. (2025). Some other authors may parametrize the half-normal differently.

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the q****_cp routines in fitdistcp can be quantified using repeated simulations with the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting rust=TRUE and looking at the ru outputs. The performance for any sample size, in terms of reliability, can be tested using reltest.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d020halfnorm_example_data_v1
p=c(1:9)/10
q=qhalfnorm_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$m1_quantiles,q$cp_quantiles)
xmax=max(q$m1_quantiles,q$cp_quantiles)
plot(q$m1_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
     sub="(from qhalfnorm_cp)",
     main="Halfnorm: quantile estimates")
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

halfnorm_f1f	<i>DMGS equation 2.1, f1 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, f1 term

Usage

halfnorm_f1f(y, v1, fd1)

Arguments

- y a vector of values at which to calculate the density and distribution functions
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

halfnorm_f1fa	<i>The first derivative of the density</i>
---------------	--

Description

The first derivative of the density
The first derivative of the density

Usage

halfnorm_f1fa(x, v1)

halfnorm_f1fa(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

Vector
Vector

halfnorm_f2f	<i>DMGS equation 2.1, f2 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, f2 term

Usage

halfnorm_f2f(y, v1, fd1)

Arguments

- y a vector of values at which to calculate the density and distribution functions
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

halfnorm_f2fa	<i>The second derivative of the density</i>
---------------	---

Description

The second derivative of the density
The second derivative of the density

Usage

halfnorm_f2fa(x, v1)

halfnorm_f2fa(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

Matrix
Matrix

halfnorm_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

halfnorm_fd(x, v1)

halfnorm_fd(x, v1)

Arguments

x a vector of training data values

v1 first parameter

Value

Vector

Vector

halfnorm_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

halfnorm_fdd(x, v1)

halfnorm_fdd(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

- Matrix
- Matrix

halfnorm_gg	<i>Expected information matrix</i>
-------------	------------------------------------

Description

Expected information matrix

Usage

halfnorm_gg(v1, fd1)

Arguments

- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

halfnorm_gg11	<i>Second derivative of the expected log-likelihood</i>
---------------	---

Description

Second derivative of the expected log-likelihood

Usage

halfnorm_gg11(alpha, v1, fd1)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Scalar value

halfnorm_l111	<i>Third derivative of the normalized log-likelihood</i>
---------------	--

Description

Third derivative of the normalized log-likelihood

Usage

```
halfnorm_l111(x, v1, fd1)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Scalar value

halfnorm_ldd	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
halfnorm_ldd(x, v1, fd1)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

halfnorm_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood
The second derivative of the normalized log-likelihood

Usage

halfnorm_ldda(x, v1)
halfnorm_ldda(x, v1)

Arguments

x	a vector of training data values
v1	first parameter

Value

Matrix
Matrix

halfnorm_lddd	<i>Third derivative tensor of the log-likelihood</i>
---------------	--

Description

Third derivative tensor of the log-likelihood

Usage

halfnorm_lddd(x, v1, fd1)

Arguments

- x a vector of training data values
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Cubic scalar array

halfnorm_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood
The third derivative of the normalized log-likelihood

Usage

halfnorm_lddda(x, v1)

halfnorm_lddda(x, v1)

Arguments

- x a vector of training data values
- v1 first parameter

Value

3d array
3d array

halfnorm_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

halfnorm_logf(params, x)

Arguments

params	model parameters for calculating logf
x	a vector of training data values

Value

Scalar value.

halfnorm_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

halfnorm_logfdd(x, v1)

halfnorm_logfdd(x, v1)

Arguments

x	a vector of training data values
v1	first parameter

Value

Matrix

Matrix

halfnorm_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

halfnorm_logfddd(x, v1)

halfnorm_logfddd(x, v1)

Arguments

x a vector of training data values

v1 first parameter

Value

3d array

3d array

halfnorm_loglik	<i>Log-likelihood function</i>
-----------------	--------------------------------

Description

Log-likelihood function

Usage

halfnorm_loglik(vv, x)

Arguments

vv parameters

x a vector of training data values

Value

Scalar

halfnorm_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
halfnorm_logscores(logscores, x, fd1 = 0.01, aderivs = TRUE)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

halfnorm_means	<i>MLE and RHP predictive means RHP mean based on the expectation of DMGS equation 2.1</i>
----------------	--

Description

MLE and RHP predictive means RHP mean based on the expectation of DMGS equation 2.1

Usage

```
halfnorm_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 1)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

halfnorm_mu1f	<i>DMGS equation 3.3, mu1 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

halfnorm_mu1f(alpha, v1, fd1)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

Matrix

halfnorm_mu2f	<i>DMGS equation 3.3, mu2 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

halfnorm_mu2f(alpha, v1, fd1)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

3d array

halfnorm_p1f	<i>DMGS equation 2.1, p1 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, p1 term

Usage

halfnorm_p1f(y, v1, fd1)

Arguments

- | | |
|-----|--|
| y | a vector of values at which to calculate the density and distribution functions |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

Matrix

halfnorm_p2f	<i>DMGS equation 2.1, p2 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, p2 term

Usage

halfnorm_p2f(y, v1, fd1)

Arguments

- | | |
|-----|--|
| y | a vector of values at which to calculate the density and distribution functions |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

3d array

halfnorm_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
halfnorm_waic(waiccores, x, v1hat, fd1, lddi, lddd, lambdad, aderivs)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

ifvectorthenmatrix	<i>If a variable is a vector, convert it to a matrix</i>
--------------------	--

Description

If a variable is a vector, convert it to a matrix

Usage

```
ifvectorthenmatrix(t)
```

Arguments

t	a vector or matrix of predictors
---	----------------------------------

Value

Vector

invgamma_cp

*Inverse Gamma Distribution, Predictions Based on a Calibrating Prior***Description**

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qinvgamma_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  fd1 = 0.01,
  fd2 = 0.01,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  prior = "type 1",
  debug = FALSE,
  aderivs = TRUE
)
```

```

rinvgamma_cp(
  n,
  x,
  fd1 = 0.01,
  fd2 = 0.01,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE,
  aderivs = TRUE
)

dinvgamma_cp(
  x,
  y = x,
  fd1 = 0.01,
  fd2 = 0.01,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

pinvgamma_cp(
  x,
  y = x,
  fd1 = 0.01,
  fd2 = 0.01,
  rust = FALSE,
  nrust = 1000,
  debug = FALSE,
  aderivs = TRUE
)

tinvgamma_cp(n, x, fd1 = 0.01, fd2 = 0.01, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>fd1</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the first parameter
<code>fd2</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the second parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)

logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
prior	logical indicating which prior to use
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.

- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Inverse Gamma distribution has probability density function

$$f(x; \alpha, \sigma) = \frac{1}{x\Gamma(\alpha)} \left(\frac{\sigma}{x}\right)^\alpha e^{-\sigma/x}$$

where $x \geq 0$ is the random variable and $\alpha > 0, \sigma > 0$ are the parameters.

The calibrating prior we use is

$$\pi(\alpha, \sigma) \propto \frac{1}{\alpha\sigma}$$

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d101invgamma_example_data_v1
p=c(1:9)/10
q=qinvgamma_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$m1_quantiles,q$cp_quantiles);
xmax=max(q$m1_quantiles,q$cp_quantiles);
plot(q$m1_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qinvgamma_cp)",
main="Invgamma: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

invgamma_f1f	<i>DMGS equation 3.3, f1 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, f1 term

Usage

invgamma_f1f(y, v1, fd1, v2, fd2)

Arguments

- | | |
|-----|--|
| y | a vector of values at which to calculate the density and distribution functions |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |
| v2 | second parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

Matrix

invgamma_f1fa	<i>The first derivative of the density</i>
---------------	--

Description

The first derivative of the density

Usage

invgamma_f1fa(x, v1, v2)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

invgamma_f2f	<i>DMGS equation 3.3, f2 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, f2 term

Usage

invgamma_f2f(y, v1, fd1, v2, fd2)

Arguments

- | | |
|-----|--|
| y | a vector of values at which to calculate the density and distribution functions |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |
| v2 | second parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

3d array

invgamma_f2fa	<i>The second derivative of the density</i>
---------------	---

Description

The second derivative of the density

Usage

invgamma_f2fa(x, v1, v2)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

invgamma_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
invgamma_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

invgamma_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
invgamma_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

invgamma_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
--------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

```
invgamma_ldd(x, v1, fd1, v2, fd2)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

invgamma_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
invgamma_ldda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

invgamma_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
---------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

```
invgamma_lddd(x, v1, fd1, v2, fd2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Cubic scalar array

invgamma_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
invgamma_lddda(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

invgamma_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
--------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
invgamma_lmn(x, v1, fd1, v2, fd2, mm, nn)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

invgamma_lmnp	<i>One component of the second derivative of the normalized log-likelihood</i>
---------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
invgamma_lmnp(x, v1, fd1, v2, fd2, mm, nn, rr)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate

Value

Scalar value

invgamma_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

invgamma_logf(params, x)

Arguments

params	model parameters for calculating logf
x	a vector of training data values

Value

Scalar value.

invgamma_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
invgamma_logfdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

invgamma_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
invgamma_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

invgamma_loglik	<i>log-likelihood function</i>
-----------------	--------------------------------

Description

log-likelihood function

Usage

```
invgamma_loglik(vv, x)
```

Arguments

vv	parameters
x	a vector of training data values

Value

Scalar

invgamma_logscores	<i>Log scores for MLE and cp predictions calculated using leave-one-out</i>
--------------------	---

Description

Log scores for MLE and cp predictions calculated using leave-one-out

Usage

```
invgamma_logscores(logscores, x, fd1 = 0.01, fd2 = 0.01, aderivs = TRUE)
```

Arguments

- | | |
|-----------|---|
| logscores | logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime) |
| x | a vector of training data values |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |
| aderivs | logical for whether to use analytic derivatives (instead of numerical) |

Value

Two scalars

invgamma_mu1f	<i>DMGS equation 3.3, mu1 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

```
invgamma_mu1f(alpha, v1, fd1, v2, fd2)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

invgamma_mu2f	<i>DMGS equation 3.3, mu2 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

```
invgamma_mu2f(alpha, v1, fd1, v2, fd2)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

invgamma_p1f	<i>DMGS equation 3.3, p1 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, p1 term

Usage

invgamma_p1f(y, v1, fd1, v2, fd2)

Arguments

- y a vector of values at which to calculate the density and distribution functions
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

invgamma_p2f	<i>DMGS equation 3.3, p2 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, p2 term

Usage

invgamma_p2f(y, v1, fd1, v2, fd2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

invgamma_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
invgamma_waic(  
  waicscores,  
  x,  
  v1hat,  
  fd1,  
  v2hat,  
  fd2,  
  lddi,  
  lddd,  
  lambdad,  
  aderivs  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter

fd2	the fractional delta used in the numerical derivatives with respect to the parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

invgauss_cp	<i>Inverse Gauss Distribution, Predictions Based on a Calibrating Prior</i>
-------------	---

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qinvgauss_cp(  
  x,  
  p = seq(0.1, 0.9, 0.1),  
  fd1 = 0.01,  
  fd2 = 0.01,  
  means = FALSE,  
  waicscores = FALSE,  
  logscores = FALSE,  
  dmgs = TRUE,  
  rust = FALSE,  
  nrust = 1e+05,  
  prior = "type 1",  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
rinvgauss_cp(  
  n,  
  x,  
  fd1 = 0.01,  
  fd2 = 0.01,  
  rust = FALSE,  
  prior = "type 1",  
  mlcp = TRUE,  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
dinvgauss_cp(  
  x,  
  y = x,  
  fd1 = 0.01,  
  fd2 = 0.01,  
  rust = FALSE,  
  nrust = 1000,  
  prior = "type 1",  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
pinvgauss_cp(  
  x,  
  y = x,  
  fd1 = 0.01,  
  fd2 = 0.01,  
  rust = FALSE,  
  nrust = 1000,
```

```

    prior = "type 1",
    debug = FALSE,
    aderivs = TRUE
  )

  tinvgauss_cp(n, x, fd1 = 0.01, fd2 = 0.01, prior = "type 1", debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>fd1</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the first parameter
<code>fd2</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the second parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>prior</code>	logical indicating which prior to use
<code>debug</code>	logical for turning on debug messages
<code>aderivs</code>	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.

- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times -1/2.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Inverse Gaussian distribution has probability density function

$$f(x; \mu, \phi) = \left(\frac{1}{2\pi\phi x^3} \right)^{1/2} \exp \left(-\frac{(x - \mu)^2}{2\mu^2\phi x} \right)$$

where $x \geq 0$ is the random variable and $\mu > 0, \phi > 0$ are the parameters.

The calibrating prior we use by default is

$$\pi(\alpha, \sigma) \propto \frac{1}{\phi}$$

The prior

$$\pi(\alpha, \sigma) \propto \frac{1}{\mu\phi}$$

is also available as an option with `prior="type 2"`.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the q****_cp routines in fitdistcp can be quantified using repeated simulations with the routine reltest.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting rust=TRUE and looking at the ru outputs. The performance for any sample size, in terms of reliability, can be tested using reltest.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option rust=TRUE. fitdistcp then calls Paul Northrop's rust package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., n<20), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean (`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (`1st_p1k3`),
- Logistic (`logis`),
- Logistic with linear predictor on the location (`logis_p1`),
- Log-normal (`lnorm`),
- Log-normal with linear predictor on the location (`lnorm_p1`),
- Normal (`norm`),
- Normal with predictor on the mean (`norm_p1`),
- Normal with predictors on the mean and sd (`norm_p12`),
- Pareto with known scale (`pareto_k2`),
- Pareto with log-linear predictor on the shape and known scale (`pareto_p1k2`),

- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine reltest.

Model selection among models can be demonstrated using the routines ms_flat_1tail, ms_flat_2tail, ms_predictors_1tail, and ms_predictors_2tail,

Examples

```
debug=FALSE
# example 1 can go wrong for small sample sizes, so I've increased to 50
#
# example 1
if(debug)cat("example 1\n")
x=fitdistcp::d102invgauss_example_data_v1
if(debug)cat("x=",x,"\n")
p=c(1:9)/10
q=qinvgauss_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qinvgauss_cp)",
main="Invgauss: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

invgauss_f1f	<i>DMGS equation 3.3, f1 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, f1 term

Usage

```
invgauss_f1f(y, v1, fd1, v2, fd2)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

invgauss_f1fa	<i>The first derivative of the density</i>
---------------	--

Description

The first derivative of the density

Usage

invgauss_f1fa(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Vector

invgauss_f2f	<i>DMGS equation 3.3, f2 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, f2 term

Usage

invgauss_f2f(y, v1, fd1, v2, fd2)

Arguments

- y a vector of values at which to calculate the density and distribution functions
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

invgauss_f2fa	<i>The second derivative of the density</i>
---------------	---

Description

The second derivative of the density

Usage

```
invgauss_f2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

invgauss_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
invgauss_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

invgauss_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
invgauss_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

invgauss_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
--------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

```
invgauss_ldd(x, v1, fd1, v2, fd2)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Square scalar matrix

invgauss_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

invgauss_ldda(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Matrix

invgauss_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
---------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

invgauss_lddd(x, v1, fd1, v2, fd2)

Arguments

- x a vector of training data values
- v1 first parameter
- fd1 the fractional delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter

Value

Cubic scalar array

invgauss_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
invgauss_lddda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

invgauss_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
--------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
invgauss_lmn(x, v1, fd1, v2, fd2, mm, nn)
```

Arguments

x	a vector of training data values
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

invgauss_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
--------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
invgauss_lmn(x, v1, fd1, v2, fd2, mm, nn, rr)
```

Arguments

- | | |
|-----|--|
| x | a vector of training data values |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |
| v2 | second parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |
| mm | an index for which derivative to calculate |
| nn | an index for which derivative to calculate |
| rr | an index for which derivative to calculate |

Value

Scalar value

invgauss_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

```
invgauss_logf(params, x, prior)
```

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- prior logical indicating which prior to use

Value

Scalar value.

invgauss_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

invgauss_logfdd(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Matrix

invgauss_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

invgauss_logfddd(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

invgauss_loglik	<i>log-likelihood function</i>
-----------------	--------------------------------

Description

log-likelihood function

Usage

invgauss_loglik(vv, x)

Arguments

- vv parameters
- x a vector of training data values

Value

Scalar

invgauss_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

invgauss_logscores(logscores, x, prior, fd1 = 0.01, fd2 = 0.01, aderivs = TRUE)

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
prior	logical indicating which prior to use
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

invgauss_means	<i>MLE and RHP predictive means</i>
----------------	-------------------------------------

Description

MLE and RHP predictive means

Usage

```
invgauss_means(means, ml_params, lddi, lddd, lambdad_cp, nx, dim = 2)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_cp	derivative of the log prior
nx	length of training data
dim	number of parameters

Value

Two scalars

invgauss_mu1f	<i>DMGS equation 3.3, mu1 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

```
invgauss_mu1f(alpha, v1, fd1, v2, fd2)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

Matrix

invgauss_mu2f	<i>DMGS equation 3.3, mu2 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

```
invgauss_mu2f(alpha, v1, fd1, v2, fd2)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

invgauss_p1f	<i>DMGS equation 3.3, p1 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, p1 term

Usage

invgauss_p1f(y, v1, fd1, v2, fd2)

Arguments

- | | |
|-----|--|
| y | a vector of values at which to calculate the density and distribution functions |
| v1 | first parameter |
| fd1 | the fractional delta used in the numerical derivatives with respect to the parameter |
| v2 | second parameter |
| fd2 | the fractional delta used in the numerical derivatives with respect to the parameter |

Value

Matrix

invgauss_p2f	<i>DMGS equation 3.3, p2 term</i>
--------------	-----------------------------------

Description

DMGS equation 3.3, p2 term

Usage

invgauss_p2f(y, v1, fd1, v2, fd2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter

Value

3d array

invgauss_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
invgauss_waic(  
  waicscores,  
  x,  
  v1hat,  
  fd1,  
  v2hat,  
  fd2,  
  lddi,  
  lddd,  
  lambdad,  
  aderivs  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter

fd2	the fractional delta used in the numerical derivatives with respect to the parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

jpf2p	<i>Jeffreys' Prior with two parameters</i>
-------	--

Description

Jeffreys' Prior with two parameters

Usage

jpf2p(ggd, detg, ggi)

Arguments

ggd	gradient of the expected information matrix
detg	determinant of the expected information matrix
ggi	inverse of the expected information matrix

Value

Vector of 2 values

jpf3p	<i>Jeffreys' Prior with three parameters</i>
-------	--

Description

Jeffreys' Prior with three parameters

Usage

jpf3p(ggd, detg, ggi)

Arguments

ggd	gradient of the expected information matrix
detg	determinant of the expected information matrix
ggi	inverse of the expected information matrix

Value

Vector of 3 values

jpf4p	<i>Jeffreys' Prior with four parameters</i>
-------	---

Description

Jeffreys' Prior with four parameters

Usage

```
jpf4p(ggd, detg, ggi)
```

Arguments

ggd	gradient of the expected information matrix
detg	determinant of the expected information matrix
ggi	inverse of the expected information matrix

Value

Vector of 4 values

lnorm_cp	<i>Log-normal Distribution Predictions Based on a Calibrating Prior</i>
----------	---

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlnorm_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rlnorm_cp(n, x, rust = FALSE, mlcp = TRUE, debug = FALSE)

dlnorm_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)

plnorm_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)

tlnorm_cp(n, x, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)

nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.

- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The log normal distribution has probability density function

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma x} e^{-(\log(x)-\mu)^2/(2\sigma^2)}$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),

- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d035lnorm_example_data_v1
p=c(1:9)/10
q=qlnorm_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlnorm_cp)",
main="Log-normal: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlnorm_dmgs_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  debug = FALSE
)

rlnorm_dmgs_cp(n, x, mlcp = TRUE, debug = FALSE)

dlnorm_dmgs_cp(x, y = x, debug = FALSE)

plnorm_dmgs_cp(x, y, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)

waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_cdf**: distribution function from maximum likelihood.
- **cp_cdf**: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- **cp_method**: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- **theta_samples**: random samples from the parameter posterior.

Details of the Model

The log normal distribution has probability density function

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma x} e^{-(\log(x)-\mu)^2/(2\sigma^2)}$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If **rust=TRUE**:

- **ru_quantiles**: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on **nrust** samples.

If **waicscores=TRUE**:

- **waic1**: the WAIC1 score for the calibrating prior model.
- **waic2**: the WAIC2 score for the calibrating prior model.

If **logscores=TRUE**:

- **ml_oos_logscore**: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- **cp_oos_logscore**: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If **means=TRUE**:

- **ml_mean**: analytic estimate of the mean of the MLE predictive distribution, where possible

- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d035lnorm_example_data_v1
p=c(1:9)/10
q=qlnorm_dmgs_cp(x,p)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlnorm_dmgs_cp)",
main="Log-normal_DMGS: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
```

<code>lnorm_dmgs_loglik</code>	<i>log-likelihood function</i>
--------------------------------	--------------------------------

Description

log-likelihood function

Usage

`lnorm_dmgs_loglik(vv, x)`

Arguments

- `vv` parameters
- `x` a vector of training data values

Value

Scalar value.

<code>lnorm_dmgs_logscores</code>	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-----------------------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

`lnorm_dmgs_logscores(logscores, x)`

Arguments

- `logscores` logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- `x` a vector of training data values

Value

Two scalars

lnorm_dmgs_means	<i>MLE and RHP predictive means</i>
------------------	-------------------------------------

Description

MLE and RHP predictive means

Usage

```
lnorm_dmgs_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

lnorm_dmgs_waic	<i>Waic</i>
-----------------	-------------

Description

Waic

Usage

```
lnorm_dmgs_waic(waiccores, x, v1hat, v2hat, lddi, lddd, lambdad)
```

Arguments

<code>waicscores</code>	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
<code>x</code>	a vector of training data values
<code>v1hat</code>	first parameter
<code>v2hat</code>	second parameter
<code>lddi</code>	inverse observed information matrix
<code>lddd</code>	third derivative of log-likelihood
<code>lambdad</code>	derivative of the log prior

Value

Two numeric values.

<code>lnorm_f1fa</code>	<i>The first derivative of the density</i>
-------------------------	--

Description

The first derivative of the density

Usage

`lnorm_f1fa(x, v1, v2)`

Arguments

<code>x</code>	a vector of training data values
<code>v1</code>	first parameter
<code>v2</code>	second parameter

Value

Vector

lnorm_f2fa	<i>The second derivative of the density</i>
------------	---

Description

The second derivative of the density

Usage

```
lnorm_f2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

lnorm_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

lnorm_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

lnorm_1dda	<i>The second derivative of the normalized log-likelihood</i>
------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
lnorm_1dda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

lnorm_1ddda	<i>The third derivative of the normalized log-likelihood</i>
-------------	--

Description

The third derivative of the normalized log-likelihood

Usage

lnorm_1ddda(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

lnorm_logf	<i>Logf for RUST</i>
------------	----------------------

Description

Logf for RUST

Usage

lnorm_logf(params, x)

Arguments

- params model parameters for calculating logf
- x a vector of training data values

Value

Scalar value.

lnorm_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_logfdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

lnorm_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

lnorm_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-----------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

lnorm_logscores(logscores, x)

Arguments

- | | |
|-----------|---|
| logscores | logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime) |
| x | a vector of training data values |

Value

Two scalars

lnorm_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
-------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

lnorm_mu1fa(alpha, v1, v2)

Arguments

- | | |
|-------|---|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

lnorm_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
-------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

lnorm_mu2fa(alpha, v1, v2)

Arguments

- | | |
|-------|---|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

lnorm_p1fa	<i>The first derivative of the cdf</i>
------------	--

Description

The first derivative of the cdf

Usage

lnorm_p1fa(x, v1, v2)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

lnorm_p1_cp

*Log-normal Distribution with a Predictor, Predictions Based on a Calibrating Prior***Description**

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlnorm_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  rust = FALSE,
  nrust = 1e+05,
  centering = TRUE,
  debug = FALSE
)
```

```

rlnorm_p1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)

dlnorm_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

plnorm_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tlnorm_p1_cp(n, x, t, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)

logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The log normal distribution with a predictor has probability density function

$$f(x; a, b, \sigma) = \frac{1}{\sqrt{2\pi}x\sigma} e^{-(\log(x) - \mu(a,b))^2 / (2\sigma^2)}$$

where x is the random variable, $\mu = a + bt$ is the location parameter of the log of the random variable, modelled as a function of parameters a, b and predictor t , and $\sigma > 0$ is the scale parameter of the log of the random variable.

The calibrating prior is given by the right Haar prior, which is

$$\pi(a, b, \sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),

- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d061lnorm_p1_example_data_v1_x
tt=fitdistcp::d061lnorm_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qlnorm_p1_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlnorm_p1_cp)",
main="Log-Normal w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

lnorm_p1_f1fa	<i>The first derivative of the density for DMGS</i>
---------------	---

Description

The first derivative of the density for DMGS

Usage

lnorm_p1_f1fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

lnorm_p1_f1fw	<i>The first derivative of the density for WAIC</i>
---------------	---

Description

The first derivative of the density for WAIC

Usage

lnorm_p1_f1fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

lnorm_p1_f2fa	<i>The second derivative of the density for DMGS</i>
---------------	--

Description

The second derivative of the density for DMGS

Usage

lnorm_p1_f2fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

lnorm_p1_f2fw	<i>The second derivative of the density for WAIC</i>
---------------	--

Description

The second derivative of the density for WAIC

Usage

lnorm_p1_f2fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

lnorm_p1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_p1_fd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

lnorm_p1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_p1_fdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

<i>lnorm_p1_ldda</i>	<i>The second derivative of the normalized log-likelihood</i>
----------------------	---

Description

The second derivative of the normalized log-likelihood

Usage

`lnorm_p1_ldda(x, t, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

Matrix

<i>lnorm_p1_lddda</i>	<i>The third derivative of the normalized log-likelihood</i>
-----------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

`lnorm_p1_lddda(x, t, v1, v2, v3)`

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1` first parameter
- `v2` second parameter
- `v3` third parameter

Value

3d array

lnorm_p1_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

lnorm_p1_logf(params, x, t)

Arguments

- | | |
|--------|---------------------------------------|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| t | a vector or matrix of predictors |

Value

Scalar value.

lnorm_p1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

lnorm_p1_logfdd(x, t, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

lnorm_p1_logfddd *Third derivative of the log density Created by Stephen Jewson using
Deriv() by Andrew Clausen and Serguei Sokol*

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_p1_logfddd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

lnorm_p1_loglik	<i>Log-normal-with-p1 observed log-likelihood function</i>
-----------------	--

Description

Log-normal-with-p1 observed log-likelihood function

Usage

```
lnorm_p1_loglik(vv, x, t)
```

Arguments

\mathbf{v}	parameters
\mathbf{x}	a vector of training data values
\mathbf{t}	a vector or matrix of predictors

Value

Scalar

lnorm_p1_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

lnorm_p1_logscores(logscores, x, t)

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors

Value

Two scalars

lnorm_p1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
----------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

lnorm_p1_mu1fa(alpha, t0, v1, v2, v3)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

lnorm_p1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
----------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

lnorm_p1_mu2fa(alpha, t0, v1, v2, v3)

Arguments

- alpha a vector of values of alpha (one minus probability)
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

lnorm_p1_p1fa	<i>The first derivative of the cdf</i>
---------------	--

Description

The first derivative of the cdf

Usage

lnorm_p1_p1fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

lnorm_p1_p2fa	<i>The second derivative of the cdf</i>
---------------	---

Description

The second derivative of the cdf

Usage

lnorm_p1_p2fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

lnorm_p1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

lnorm_p1_pd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

lnorm_p1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

lnorm_p1_pdd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

lnorm_p1_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

lnorm_p1_predictordata(x, t, t0, params)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf

Value

Two vectors

lnorm_p1_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

lnorm_p1_waic(waiccores, x, t, v1hat, v2hat, v3hat)

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter

Value

Two numeric values.

lnorm_p2fa	<i>The second derivative of the cdf</i>
------------	---

Description

The second derivative of the cdf

Usage

```
lnorm_p2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

lnorm_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
lnorm_pd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

<code>lnorm_pdd</code>	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

`lnorm_pdd(x, v1, v2)`

Arguments

- `x` a vector of training data values
- `v1` first parameter
- `v2` second parameter

Value

Matrix

<code>lnorm_waic</code>	<i>Waic for RUST</i>
-------------------------	----------------------

Description

Waic for RUST

Usage

`lnorm_waic(waiccores, x, v1hat, v2hat)`

Arguments

- `waiccores` logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
- `x` a vector of training data values
- `v1hat` first parameter
- `v2hat` second parameter

Value

Two numeric values.

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlogis_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rlogis_cp(n, x, rust = FALSE, mlcp = TRUE, debug = FALSE)

dlogis_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
plogis_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
tlogis_cp(n, x, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The logistic distribution has distribution function

$$f(x; \mu, \sigma) = \frac{1}{1 + e^{-(x-\mu)/\sigma}}$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The `cp` outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d040logis_example_data_v1
p=c(1:9)/10
q=qlogis_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlogis_cp)",
main="Logistic: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

logis_f1fa	<i>The first derivative of the density</i>
------------	--

Description

The first derivative of the density

Usage

```
logis_f1fa(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Vector

logis_f2fa	<i>The second derivative of the density</i>
------------	---

Description

The second derivative of the density

Usage

```
logis_f2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

logis_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

logis_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

logis_ldda	<i>The second derivative of the normalized log-likelihood</i>
------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
logis_ldda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

logis_lddda	<i>The third derivative of the normalized log-likelihood</i>
-------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
logis_lddda(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

logis_logf	<i>Logf for RUST</i>
------------	----------------------

Description

Logf for RUST

Usage

logis_logf(params, x)

Arguments

- params model parameters for calculating logf
- x a vector of training data values

Value

Scalar value.

logis_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

logis_logfdd(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

logis_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

logis_loglik	<i>log-likelihood function</i>
--------------	--------------------------------

Description

log-likelihood function

Usage

```
logis_loglik(vv, x)
```

Arguments

- vv parameters
- x a vector of training data values

Value

Scalar

logis_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-----------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

logis_logscores(logscores, x)

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values

Value

Two scalars

logis_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
-------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

logis_mu1fa(alpha, v1, v2)

Arguments

- alpha a vector of values of alpha (one minus probability)
- v1 first parameter
- v2 second parameter

Value

Vector

logis_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
-------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
logis_mu2fa(alpha, v1, v2)
```

Arguments

- | | |
|-------|---|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

logis_p1fa	<i>The first derivative of the cdf</i>
------------	--

Description

The first derivative of the cdf

Usage

```
logis_p1fa(x, v1, v2)
```

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

logis_p1_cp

*Logistic Distribution with a Predictor, Predictions Based on a Calibrating Prior***Description**

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlogis_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
```

```

)

rlogis_p1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)

dlogis_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

plogis_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tlogis_p1_cp(n, x, t, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)

waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The logistic distribution with a predictor has distribution function

$$f(x; a, b, \sigma) = \frac{1}{1 + e^{-(x - \mu(a, b))/\sigma}}$$

where x is the random variable, $\mu = a + bt$ is the location parameter, and $\sigma > 0$ is the scale parameter.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)

- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d062logis_p1_example_data_v1_x
tt=fitdistcp::d062logis_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qlogis_p1_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlogis_p1_cp)",
main="Logistic w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

logis_p1_f1fa	<i>The first derivative of the density for DMGS</i>
---------------	---

Description

The first derivative of the density for DMGS

Usage

```
logis_p1_f1fa(x, t0, v1, v2, v3)
```

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

logis_p1_f1fw	<i>The first derivative of the density for WAIC</i>
---------------	---

Description

The first derivative of the density for WAIC

Usage

logis_p1_f1fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

logis_p1_f2fa	<i>The second derivative of the density for DMGS</i>
---------------	--

Description

The second derivative of the density for DMGS

Usage

logis_p1_f2fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

logis_p1_f2fw	<i>The second derivative of the density for WAIC</i>
---------------	--

Description

The second derivative of the density for WAIC

Usage

```
logis_p1_f2fw(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

logis_p1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_p1_fd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

logis_p1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_p1_fdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

logis_p1_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
logis_p1_ldda(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

logis_p1_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
logis_p1_lddda(x, t, v1, v2, v3)
```

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

3d array

logis_p1_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

```
logis_p1_logf(params, x, t)
```

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- t a vector or matrix of predictors

Value

Scalar value.

logis_p1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

logis_p1_logfdd(x, t, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

logis_p1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

logis_p1_logfddd(x, t, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

3d array

logis_p1_loglik	<i>Logistic-with-p1 observed log-likelihood function</i>
-----------------	--

Description

Logistic-with-p1 observed log-likelihood function

Usage

```
logis_p1_loglik(vv, x, t)
```

Arguments

vv	parameters
x	a vector of training data values
t	a vector or matrix of predictors

Value

Scalar

logis_p1_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
logis_p1_logscores(logscores, x, t)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors

Value

Two scalars

logis_p1_means	<i>Logistic distribution: RHP mean</i>
----------------	--

Description

Logistic distribution: RHP mean

Usage

```
logis_p1_means(t0, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)
```

Arguments

t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

logis_p1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
----------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
logis_p1_mu1fa(alpha, t0, v1, v2, v3)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

logis_p1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
----------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

```
logis_p1_mu2fa(alpha, t0, v1, v2, v3)
```

Arguments

- alpha a vector of values of alpha (one minus probability)
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

logis_p1_p1fa	<i>The first derivative of the cdf</i>
---------------	--

Description

The first derivative of the cdf

Usage

```
logis_p1_p1fa(x, t0, v1, v2, v3)
```

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

logis_p1_p2fa	<i>The second derivative of the cdf</i>
---------------	---

Description

The second derivative of the cdf

Usage

logis_p1_p2fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

logis_p1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

logis_p1_pd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

logis_p1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

logis_p1_pdd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

logis_p1_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

logis_p1_predictordata(predictordata, x, t, t0, params)

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf

Value

Two vectors

logis_p1_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
logis_p1_waic(waiccores, x, t, v1hat, v2hat, v3hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

logis_p2fa	<i>The second derivative of the cdf</i>
------------	---

Description

The second derivative of the cdf

Usage

```
logis_p2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

logis_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_pd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

logis_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
logis_pdd(x, v1, v2)
```

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

logis_waic	<i>Waic</i>
------------	-------------

Description

Waic

Usage

```
logis_waic(waiccores, x, v1hat, v2hat, lddi, lddd, lambdad)
```

Arguments

- | | |
|-----------|--|
| waiccores | logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime) |
| x | a vector of training data values |
| v1hat | first parameter |
| v2hat | second parameter |
| lddi | inverse observed information matrix |
| lddd | third derivative of log-likelihood |
| lambdad | derivative of the log prior |

Value

Two numeric values.

1st_k3_cp

t Distribution Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlst_k3_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  kdf = 5,
  d1 = 0.01,
  fd2 = 0.01,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE,
```

```

    aderivs = TRUE
  )

  rlst_k3_cp(
    n,
    x,
    d1 = 0.01,
    fd2 = 0.01,
    kdf = 5,
    rust = FALSE,
    mlcp = TRUE,
    debug = FALSE,
    aderivs = TRUE
  )

  dlst_k3_cp(
    x,
    y = x,
    d1 = 0.01,
    fd2 = 0.01,
    kdf = 5,
    rust = FALSE,
    nrust = 1000,
    debug = FALSE,
    aderivs = TRUE
  )

  plst_k3_cp(
    x,
    y = x,
    d1 = 0.01,
    fd2 = 0.01,
    kdf = 5,
    rust = FALSE,
    nrust = 1000,
    debug = FALSE,
    aderivs = TRUE
  )

  tlst_k3_cp(n, x, d1 = 0.01, fd2 = 0.01, kdf = 5, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>kdf</code>	the known degrees of freedom parameter
<code>d1</code>	if <code>aderivs=FALSE</code> , the delta used for numerical derivatives with respect to the first parameter

fd2	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the second parameter
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.

- `cp_method`: a comment about the method used to generate the cp prediction.

`d***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The t distribution (also known as the location-scale t distribution, hence the name `lst`), has probability density function

$$f(x; \mu, \sigma) = \frac{\Gamma((\nu + 1)/2)}{\sqrt{\pi\nu\sigma}\Gamma(\nu/2)} \left(1 + \frac{(x - \mu)^2}{\sigma^2\nu}\right)^{-(\nu+1)/2}$$

where x is the random variable, $\mu, \sigma > 0$ are the parameters, and we consider the degrees of freedom ν to be known (hence the `k3` in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.

- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d041lst_k3_example_data_v1
p=c(1:9)/10
q=qlst_k3_cp(x,p,kdf=5,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlst_k3_cp)",
main="t: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

lst_k3_f1f	<i>DMGS equation 3.3, f1 term</i>
------------	-----------------------------------

Description

DMGS equation 3.3, f1 term

Usage

```
lst_k3_f1f(y, v1, d1, v2, fd2, kdf)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Matrix

1st_k3_f1fa	<i>The first derivative of the density</i>
-------------	--

Description

The first derivative of the density

Usage

1st_k3_f1fa(x, v1, v2, kdf)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
kdf	the known degrees of freedom parameter

Value

Vector

1st_k3_f2f	<i>DMGS equation 3.3, f2 term</i>
------------	-----------------------------------

Description

DMGS equation 3.3, f2 term

Usage

1st_k3_f2f(y, v1, d1, v2, fd2, kdf)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

3d array

lst_k3_f2fa	<i>The second derivative of the density</i>
-------------	---

Description

The second derivative of the density

Usage

lst_k3_f2fa(x, v1, v2, kdf)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kdf the known degrees of freedom parameter

Value

Matrix

lst_k3_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

lst_k3_fd(x, v1, v2, v3)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

1st_k3_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
1st_k3_fdd(x, v1, v2, v3)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

1st_k3_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

```
1st_k3_ldd(x, v1, d1, v2, fd2, kdf)
```

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Square scalar matrix

lst_k3_ddd	<i>The second derivative of the normalized log-likelihood</i>
------------	---

Description

The second derivative of the normalized log-likelihood

Usage

lst_k3_ddd(x, v1, v2, kdf)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kdf the known degrees of freedom parameter

Value

Matrix

lst_k3_ddd	<i>Third derivative tensor of the normalized log-likelihood</i>
------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

lst_k3_ddd(x, v1, d1, v2, fd2, kdf)

Arguments

- x a vector of training data values
- v1 first parameter
- d1 the delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- fd2 the fractional delta used in the numerical derivatives with respect to the parameter
- kdf the known degrees of freedom parameter

Value

Cubic scalar array

1st_k3_lddda	<i>The third derivative of the normalized log-likelihood</i>
--------------	--

Description

The third derivative of the normalized log-likelihood

Usage

1st_k3_lddda(x, v1, v2, kdf)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- kdf the known degrees of freedom parameter

Value

3d array

1st_k3_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

1st_k3_lmn(x, v1, d1, v2, fd2, kdf, mm, nn)

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

lst_k3_lmp	<i>One component of the third derivative of the normalized log-likelihood</i>
------------	---

Description

One component of the third derivative of the normalized log-likelihood

Usage

```
lst_k3_lmp(x, v1, d1, v2, fd2, kdf, mm, nn, rr)
```

Arguments

x	a vector of training data values
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate

Value

Scalar value

lst_k3_logf	<i>Logf for RUST</i>
-------------	----------------------

Description

Logf for RUST

Usage

lst_k3_logf(params, x, kdf)

Arguments

- | | |
|--------|--|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| kdf | the known degrees of freedom parameter |

Value

Scalar value.

lst_k3_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

lst_k3_logfdd(x, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

lst_k3_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

lst_k3_logfddd(x, v1, v2, v3)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

3d array

lst_k3_loglik	<i>log-likelihood function</i>
---------------	--------------------------------

Description

log-likelihood function

Usage

lst_k3_loglik(vv, x, kdf)

Arguments

- vv parameters
- x a vector of training data values
- kdf the known degrees of freedom parameter

Value

Scalar

lst_k3_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
lst_k3_logscores(logscores, x, d1 = 0.01, fd2 = 0.01, kdf, aderivs = TRUE)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
d1	the delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

lst_k3_mu1f	<i>DMGS equation 3.3, mu1 term</i>
-------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

```
lst_k3_mu1f(alpha, v1, d1, v2, fd2, kdf)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Matrix

lst_k3_mu2f	<i>DMGS equation 3.3, mu2 term</i>
-------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

lst_k3_mu2f(alpha, v1, d1, v2, fd2, kdf)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

3d array

l1st_k3_p1f	<i>DMGS equation 3.3, p1 term</i>
-------------	-----------------------------------

Description

DMGS equation 3.3, p1 term

Usage

l1st_k3_p1f(y, v1, d1, v2, fd2, kdf)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Matrix

l1st_k3_p2f	<i>DMGS equation 3.3, p2 term</i>
-------------	-----------------------------------

Description

DMGS equation 3.3, p2 term

Usage

l1st_k3_p2f(y, v1, d1, v2, fd2, kdf)

Arguments

y	a vector of values at which to calculate the density and distribution functions
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

3d array

lst_k3_waic	Waic
-------------	------

Description

Waic

Usage

```
lst_k3_waic(  
  waicscores,  
  x,  
  v1hat,  
  d1,  
  v2hat,  
  fd2,  
  kdf,  
  lddi,  
  lddd,  
  lambdad,  
  aderivs  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

1st_p1k3_cp

*t Distribution with a Predictor, Predictions Based on a Calibrating Prior***Description**

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qlst_p1k3_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  d1 = 0.01,
  d2 = 0.01,
  fd3 = 0.01,
  kdf = 10,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
```

```
    nrust = 1e+05,  
    predictordata = TRUE,  
    centering = TRUE,  
    debug = FALSE,  
    aderivs = TRUE  
)
```

```
r1st_p1k3_cp(  
  n,  
  x,  
  t,  
  t0 = NA,  
  n0 = NA,  
  d1 = 0.01,  
  d2 = 0.01,  
  fd3 = 0.01,  
  kdf = 10,  
  rust = FALSE,  
  mlcp = TRUE,  
  centering = TRUE,  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
d1st_p1k3_cp(  
  x,  
  t,  
  t0 = NA,  
  n0 = NA,  
  y = x,  
  d1 = 0.01,  
  d2 = 0.01,  
  fd3 = 0.01,  
  kdf = 10,  
  rust = FALSE,  
  nrust = 1000,  
  centering = TRUE,  
  debug = FALSE,  
  aderivs = TRUE  
)
```

```
p1st_p1k3_cp(  
  x,  
  t,  
  t0 = NA,  
  n0 = NA,  
  y = x,  
  d1 = 0.01,
```

```

    d2 = 0.01,
    fd3 = 0.01,
    kdf = 10,
    rust = FALSE,
    nrust = 1000,
    centering = TRUE,
    debug = FALSE,
    aderivs = TRUE
)

t1st_p1k3_cp(
  n,
  x,
  t,
  d1 = 0.01,
  d2 = 0.01,
  fd3 = 0.01,
  kdf = 10,
  debug = FALSE
)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>d1</code>	if <code>aderivs=FALSE</code> , the delta used for numerical derivatives with respect to the first parameter
<code>d2</code>	if <code>aderivs=FALSE</code> , the delta used for numerical derivatives with respect to the second parameter
<code>fd3</code>	if <code>aderivs=FALSE</code> , the fractional delta used for numerical derivatives with respect to the third parameter
<code>kdf</code>	the known degrees of freedom parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)

nrust	the number of posterior samples used in the RUST calculations
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The t distribution with a predictor (also known as the location-scale t distribution with a predictor, hence the name lst), has probability density function

$$f(x; a, b, \sigma) = \frac{\Gamma((\nu + 1)/2)}{\sqrt{\pi\nu\sigma}\Gamma(\nu/2)} \left(1 + \frac{(x - \mu(a, b))^2}{\sigma^2\nu}\right)^{-(\nu+1)/2}$$

where x is the random variable, $\mu = a + bt$ is the location parameter, and $\sigma > 0$ is the scale parameter. We consider the degrees of freedom ν to be known (hence the k3 in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),
- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d063lst_p1k3_example_data_v1_x
tt=fitdistcp::d063lst_p1k3_example_data_v1_t
p=c(1:9)/10
n0=10
q=qlst_p1k3_cp(x,tt,n0=n0,p=p,kdf=5,rust=TRUE,nrust=1000)
xmin=min(q$m1_quantiles,q$cp_quantiles);
xmax=max(q$m1_quantiles,q$cp_quantiles);
plot(q$m1_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qlst_p1k3_cp)",
main="t w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

lst_p1k3_f1f	<i>DMGS equation 2.1, f1 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, f1 term

Usage

```
lst_p1k3_f1f(y, t0, v1, d1, v2, d2, v3, fd3, kdf)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Matrix

lst_p1k3_f1fa	<i>The first derivative of the density for DMGS</i>
---------------	---

Description

The first derivative of the density for DMGS

Usage

```
lst_p1k3_f1fa(x, t0, v1, v2, v3, kdf)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kdf	the known degrees of freedom parameter

Value

Vector

lst_p1k3_f1fw	<i>The first derivative of the densityfor WAIC</i>
---------------	--

Description

The first derivative of the densityfor WAIC

Usage

lst_p1k3_f1fw(x, t, v1, v2, v3, kdf)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
kdf	the known degrees of freedom parameter

Value

Vector

1st_p1k3_f2f	<i>DMGS equation 2.1, f2 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, f2 term

Usage

```
1st_p1k3_f2f(y, t0, v1, d1, v2, d2, v3, fd3, kdf)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

3d array

1st_p1k3_f2fa	<i>The second derivative of the density for DMGS</i>
---------------	--

Description

The second derivative of the density for DMGS

Usage

```
1st_p1k3_f2fa(x, t0, v1, v2, v3, kdf)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
kdf	the known degrees of freedom parameter

Value

Matrix

lst_p1k3_f2fw	<i>The second derivative of the density for WAIC</i>
---------------	--

Description

The second derivative of the density for WAIC

Usage

lst_p1k3_f2fw(x, t, v1, v2, v3, kdf)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
kdf	the known degrees of freedom parameter

Value

Matrix

1st_p1k3_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
1st_p1k3_fd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

1st_p1k3_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
1st_p1k3_fdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

lst_p1k3_ldd	<i>Second derivative matrix of the normalized log-likelihood</i>
--------------	--

Description

Second derivative matrix of the normalized log-likelihood

Usage

```
lst_p1k3_ldd(x, t, v1, d1, v2, d2, v3, fd3, kdf)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Square scalar matrix

lst_p1k3_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

lst_p1k3_ldda(x, t, v1, v2, v3, kdf)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter
- kdf the known degrees of freedom parameter

Value

Matrix

lst_p1k3_lddd	<i>Third derivative tensor of the normalized log-likelihood</i>
---------------	---

Description

Third derivative tensor of the normalized log-likelihood

Usage

lst_p1k3_lddd(x, t, v1, d1, v2, d2, v3, fd3, kdf)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- d1 the delta used in the numerical derivatives with respect to the parameter
- v2 second parameter
- d2 the delta used in the numerical derivatives with respect to the parameter

v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Cubic scalar array

lst_p1k3_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

lst_p1k3_lddda(x, t, v1, v2, v3, kdf)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
kdf	the known degrees of freedom parameter

Value

3d array

1st_p1k3_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
--------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
1st_p1k3_lmn(x, t, v1, d1, v2, d2, v3, fd3, kdf, mm, nn)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate

Value

Scalar value

1st_p1k3_lmn	<i>One component of the second derivative of the normalized log-likelihood</i>
--------------	--

Description

One component of the second derivative of the normalized log-likelihood

Usage

```
1st_p1k3_lmn(x, t, v1, d1, v2, d2, v3, fd3, kdf, mm, nn, rr)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate

Value

Scalar value

<i>lst_p1k3_logf</i>	<i>Logf for RUST</i>
----------------------	----------------------

Description

Logf for RUST

Usage

`lst_p1k3_logf(params, x, t, kdf)`

Arguments

params	model parameters for calculating logf
x	a vector of training data values
t	a vector or matrix of predictors
kdf	the known degrees of freedom parameter

Value

Scalar value.

1st_p1k3_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
1st_p1k3_logfdd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

1st_p1k3_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Thirdderivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
1st_p1k3_logfddd(x, t, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

3d array

lst_p1k3_loglik	<i>LST-with-p1 observed log-likelihood function</i>
-----------------	---

Description

LST-with-p1 observed log-likelihood function

Usage

```
lst_p1k3_loglik(vv, x, t, kdf)
```

Arguments

vv	parameters
x	a vector of training data values
t	a vector or matrix of predictors
kdf	the known degrees of freedom parameter

Value

Scalar

lst_p1k3_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
lst_p1k3_logscores(logscores, x, t, d1, d2, fd3, kdf, aderivs)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
d1	the delta used in the numerical derivatives with respect to the parameter
d2	the delta used in the numerical derivatives with respect to the parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two scalars

lst_p1k3_mu1f	<i>DMGS equation 3.3, mu1 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu1 term

Usage

```
lst_p1k3_mu1f(alpha, t0, v1, d1, v2, d2, v3, fd3, kdf)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

Matrix

lst_p1k3_mu2f	<i>DMGS equation 3.3, mu2 term</i>
---------------	------------------------------------

Description

DMGS equation 3.3, mu2 term

Usage

lst_p1k3_mu2f(alpha, t0, v1, d1, v2, d2, v3, fd3, kdf)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

3d array

lst_p1k3_p1f	<i>DMGS equation 2.1, p1 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, p1 term

Usage

lst_p1k3_p1f(y, t0, v1, d1, v2, d2, v3, fd3, kdf)

Arguments

- | | |
|-----|---|
| y | value of random variable |
| t0 | value of predictor |
| v1 | first parameter |
| d1 | delta for numerical derivative |
| v2 | second parameter |
| d2 | delta for numerical derivative |
| v3 | third parameter |
| fd3 | fractional delta for numerical derivative |
| kdf | the known number of degrees of freedom |

Value

Matrix

lst_p1k3_p2f	<i>DMGS equation 2.1, p2 term</i>
--------------	-----------------------------------

Description

DMGS equation 2.1, p2 term

Usage

lst_p1k3_p2f(y, t0, v1, d1, v2, d2, v3, fd3, kdf)

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter

Value

3d array

lst_p1k3_predictordata
<i>Predicted Parameter and Generalized Residuals</i>

Description

Predicted Parameter and Generalized Residuals

Usage

```
lst_p1k3_predictordata(predictordata, x, t, t0, params, kdf)
```

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf
kdf	the known degrees of freedom parameter

Value

Two vectors

lst_p1k3_setics	<i>Set initial conditions</i>
-----------------	-------------------------------

Description

Set initial conditions

Usage

lst_p1k3_setics(x, t, ics)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- ics initial conditions for the maximum likelihood search

Value

Vector

lst_p1k3_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
lst_p1k3_waic(  
  waicscores,  
  x,  
  t,  
  v1hat,  
  d1,  
  v2hat,  
  d2,  
  v3hat,  
  fd3,  
  kdf,  
  lddi,  
  lddd,  
  lambdad,  
  aderivs  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
v2hat	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
v3hat	third parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
kdf	the known degrees of freedom parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

Two numeric values.

makebetat0	<i>Calculate the location parameter when there are predictors (single time point)</i>
------------	---

Description

Calculate the location parameter when there are predictors (single time point)

Usage

```
makebetat0(nt, params, t0)
```

Arguments

nt	the number of columns in t
params	model parameters for calculating logf
t0	a single value of the predictor (specify either t0 or n0 but not both)

Value

Vector

makebetatm	<i>Calculate the location parameter when there are predictors (multiple time points)</i>
------------	--

Description

Calculate the location parameter when there are predictors (multiple time points)

Usage

makebetatm(nt, params, t)

Arguments

- | | |
|--------|---------------------------------------|
| nt | the number of columns in t |
| params | model parameters for calculating logf |
| t | a vector or matrix of predictors |

Value

Vector

makemuhat0	<i>Make muhat0</i>
------------	--------------------

Description

Make muhat0

Usage

makemuhat0(t0, n0, t, mle_params)

Arguments

- | | |
|------------|---|
| t0 | the value of the predictor vector at which to make the prediction (if n0 not specified) |
| n0 | the position in the predictor vector at which to make the prediction (positive integer less than or equal to the length of <i>x</i>) (if t0 not specified) |
| t | predictor |
| mle_params | MLE params |

Value

Scalar

makeq	<i>Calculates quantiles from simulations by inverting the Hazen CDF</i>
-------	---

Description

Calculates quantiles from simulations by inverting the Hazen CDF

Usage

makeq(yy, pp)

Arguments

yy	vector of samples
pp	vector of probabilities

Value

Vector

maket0	<i>Determine t0</i>
--------	---------------------

Description

Determine t0

Usage

maket0(t0, n0, t)

Arguments

t0	a single value of the predictor (specify either t0 or n0 but not both)
n0	an index for the predictor (specify either t0 or n0 but not both)
t	a vector or matrix of predictors

Value

Scalar

maketresid0	<i>Make ta0</i>
-------------	-----------------

Description

Make ta0

Usage

maketresid0(t0, n0, t)

Arguments

- | | |
|----|--|
| t0 | the value of the predictor vector at which to make the prediction (if n0 not specified) |
| n0 | the position in the predictor vector at which to make the prediction (positive integer less than or equal to the length of x) (if t0 not specified) |
| t | predictor |

Value

Scalar

make_cwaic	<i>Make WAIC</i>
------------	------------------

Description

Make WAIC

Usage

make_cwaic(x, fhatx, lddi, lddd, f1f, lambdad, f2f, dim)

Arguments

- | | |
|---------|--|
| x | the training data |
| fhatx | density of x at the maximum likelihood parameters |
| lddi | inverse of the second derivative log-likelihood matrix |
| lddd | the third derivative log-likelihood tensor |
| f1f | the f1 term from DMGS equation 2.1 |
| lambdad | the slope of the log prior |
| f2f | the f2 term from DMGS equation 2.1 |
| dim | number of free parameters |

Value

Two scalars

make_maic	<i>Calculate MAIC</i>
-----------	-----------------------

Description

Calculate MAIC

Usage

```
make_maic(ml_value, nparams)
```

Arguments

ml_value	maximum of the likelihood
nparams	number of parameters

Value

Vector of 3 values Returns the two compoments of MAIC, and their sum

make_se	<i>Make Standard Errors from lddi</i>
---------	---------------------------------------

Description

Make Standard Errors from lddi

Usage

```
make_se(nx, lddi)
```

Arguments

nx	length of training data
lddi	the inverse log-likelihood matrix

Value

Vector

make_waic	Make WAIC
Description	
Make WAIC	
Usage	
make_waic(x, fhatx, lddi, lddd, f1f, lambdad, f2f, dim)	
Arguments	
x	the training data
fhatx	density of x at the maximum likelihood parameters
lddi	inverse of the second derivative log-likelihood matrix
lddd	the third derivative log-likelihood tensor
f1f	the f1 term from DMGS equation 2.1
lambdad	the slope of the log prior
f2f	the f2 term from DMGS equation 2.1
dim	number of free parameters
Value	
Two scalars	
<hr/>	
man	A blank function I use for setting up the man page information
<hr/>	

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y

- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
man(
  x,
  t,
  t1,
  t2,
  t3,
  t0,
  t01,
  t02,
  t03,
  t10,
  t20,
  n0,
  n01,
  n02,
  n03,
  n10,
  n20,
  p,
  n,
  y,
  ics,
  kloc,
  kscale,
  kshape,
  kdf,
  kbeta,
  d1,
  fd1,
  d2,
  fd2,
  d3,
  fd3,
  d4,
  fd4,
  d5,
```

```

    fd5,
    d6,
    fd6,
    fdalpha,
    minxi,
    maxx,
    dlogpi,
    means,
    waicscores,
    logscores,
    extramodels,
    pdf,
    customprior,
    dmgs,
    mlcp,
    predictordata,
    centering,
    method,
    nonnegslopesonly,
    rnonnegslopesonly,
    prior,
    debug,
    rust,
    nrust,
    boot,
    nboot,
    pwm,
    unbiaseddv,
    aderivs
  )

```

Arguments

x	a vector of training data values
t	a vector of predictors, such that <code>length(t)=length(x)</code>
t1	a vector of predictors for the mean, such that <code>length(t1)=length(x)</code>
t2	a vector of predictors for the sd, such that <code>length(t2)=length(x)</code>
t3	a vector of predictors for the shape, such that <code>length(t3)=length(x)</code>
t0	a single value of the predictor (specify either t0 or n0 but not both)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
t10	a single value of the predictor for the mean (specify either t10 or n10 but not both)
t20	a single value of the predictor for the sd (specify either t20 or n20 but not both)
n0	an index for the predictor (specify either t0 or n0 but not both)

n01	an index for the predictor (specify either t01 or n01 but not both)
n02	an index for the predictor (specify either t02 or n02 but not both)
n03	an index for the predictor (specify either t03 or n03 but not both)
n10	an index for the predictor for the mean (specify either t10 or n10 but not both)
n20	an index for the predictor for the sd (specify either t20 or n20 but not both)
p	a vector of probabilities at which to generate predictive quantiles
n	the number of random samples required
y	a vector of values at which to calculate the density and distribution functions
ics	initial conditions for the maximum likelihood search
kloc	the known location parameter
kscale	the known scale parameter
kshape	the known shape parameter
kdf	the known degrees of freedom parameter
kbeta	the known beta parameter
d1	if aderivs=FALSE, the delta used for numerical derivatives with respect to the first parameter
fd1	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the first parameter
d2	if aderivs=FALSE, the delta used for numerical derivatives with respect to the second parameter
fd2	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the second parameter
d3	if aderivs=FALSE, the delta used for numerical derivatives with respect to the third parameter
fd3	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the third parameter
d4	if aderivs=FALSE, the delta used for numerical derivatives with respect to the fourth parameter
fd4	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the fourth parameter
d5	if aderivs=FALSE, the delta used for numerical derivatives with respect to the fifth parameter
fd5	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the fourth parameter
d6	if aderivs=FALSE, the delta used for numerical derivatives with respect to the sixth parameter
fd6	if aderivs=FALSE, the fractional delta used for numerical derivatives with respect to the fourth parameter
fdalpha	if pdf=TRUE, the fractional delta used for numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles

minxi	the minimum allowed value of the shape parameter (decrease with caution)
maxxi	the maximum allowed value of the shape parameter (increase with caution)
dlogpi	gradient of the log prior
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
extramodels	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
pdf	logical that indicates whether to run additional calculations and return density functions evaluated at quantiles specified by the input probabilities (longer runtime)
customprior	a custom value for the slope of the log prior at the maxlik estimate
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
method	character string that indicates whether to use rust method=rust or bootstrap method=boot
nonnegslopesonly	logical that indicates whether to disallow non-negative slopes
rnonnegslopesonly	logical that indicates whether to disallow non-negative slopes
prior	logical indicating which prior to use
debug	logical for turning on debug messages
rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
boot	logical that indicates whether bootstrap-based posterior sampling calculations should be run or not (longer run time)
nboot	the number of posterior samples used in the bootstrap calculations
pwm	logical for whether to include PWM results (longer runtime)
unbiasedv	logical for whether to include unbiased variance results in norm
aderivs	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.

Value

q**** returns a list containing at least the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_value**: the value of the log-likelihood at the maximum.
- **standard_errors**: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- **ml_quantiles**: quantiles calculated using maximum likelihood.
- **cp_quantiles**: predictive quantiles calculated using a calibrating prior.
- **maic**: the AIC score for the maximum likelihood model, times $-1/2$.
- **cp_method**: a comment about the method used to generate the cp prediction.

For models with predictors, **q****** additionally returns:

- **predictedparameter**: the estimated value for parameter, as a function of the predictor.
- **adjustedx**: the detrended values of x

r**** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_deviates**: random deviates calculated using maximum likelihood.
- **cp_deviates**: predictive random deviates calculated using a calibrating prior.
- **cp_method**: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_pdf**: density function from maximum likelihood.
- **cp_pdf**: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- **cp_method**: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_cdf**: distribution function from maximum likelihood.
- **cp_cdf**: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- **cp_method**: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- **theta_samples**: random samples from the parameter posterior.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Optional Return Values (EVT models only)

q**** optionally returns the following, for EVT models only:

- cp_pdf: the density function at quantiles corresponding to input probabilities p. We provide this for EVD models, because direct estimation of the density function using the DMGS density equation is not possible.

Optional Return Values (some EVT models only)

q**** optionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_quantiles: predictive quantiles calculated from Bayesian integration with a flat prior.
- rh_ml_quantiles: predictive quantiles calculated from Bayesian integration with the calibrating prior, and the maximum likelihood estimate for the shape parameter.
- jp_quantiles: predictive quantiles calculated from Bayesian integration with Jeffreys' prior.

r**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_deviates: predictive random deviates calculated using a Bayesian analysis with a flat prior.
- rh_ml_deviates: predictive random deviates calculated using a Bayesian analysis with the RHP-MLE prior.
- jp_deviates: predictive random deviates calculated using a Bayesian analysis with the JP.

d**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_pdf: predictive density function from a Bayesian analysis with the flat prior.
- rh_ml_pdf: predictive density function from a Bayesian analysis with the RHP-MLE prior.
- jp_pdf: predictive density function from a Bayesian analysis with the JP.

p**** additionally returns the following, for some EVT models only:

If extramodels=TRUE:

- flat_cdf: predictive distribution function from a Bayesian analysis with the flat prior.
- rh_ml_cdf: predictive distribution function from a Bayesian analysis with the RHP-MLE prior.
- jp_cdf: predictive distribution function from a Bayesian analysis with the JP.

These additional predictive distributions are included for comparison with the calibrating prior model. They generally give less good reliability than the calibrating prior.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (non-homogeneous models)

This model is not homogeneous, i.e. it does not have a transitive transformation group, and so there is no right Haar prior and no method for generating exactly reliable predictions. The `cp` outputs are generated using a prior that has been shown in tests to give reasonable reliability. See Jewson et al. (2025a) for discussion of the prior and test results. For non-homogeneous models, reliability is generally poor for small sample sizes (<20), but is still much better than maximum likelihood. For small sample sizes, it is advisable to check the level of reliability using the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),

- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

man1f	<i>Return message for flf, plf, mulf</i>
-------	--

Description

Return message for flf, plf, mulf

Usage

```
man1f()
```

Value

Matrix

man2f	<i>Return message for f2f, p2f, mu2f</i>
-------	--

Description

Return message for f2f, p2f, mu2f

Usage

man2f()

Value

3d array

manboot	<i>Return message for boot</i>
---------	--------------------------------

Description

Return message for boot

Usage

manboot()

Value

A list containing a matrix of simulated parameter values

mancheckmle	<i>Return message for checkmle</i>
-------------	------------------------------------

Description

Return message for checkmle

Usage

mancheckmle()

Value

No return value (just a message to the screen).

mandsub	<i>Return message for dsub</i>
---------	--------------------------------

Description

Return message for dsub

Usage

mandsub()

Value

A vector of parameter estimates, two pdf vectors, two cdf vectors

manf	<i>Blank function I use for setting up the man page information for the functions</i>
------	---

Description

Blank function I use for setting up the man page information for the functions

Usage

```
manf(  
  dim,  
  vv,  
  ml_params,  
  nx,  
  nxx,  
  x,  
  xx,  
  t,  
  nt,  
  ta,  
  tb,  
  tc,  
  t1,  
  t2,  
  t3,  
  tt,  
  tt1,  
  tt2,  
  tt3,
```

tt2d,
tt3d,
t0,
t0a,
t0b,
t0c,
t01,
t02,
t03,
t10,
t20,
t30,
n0,
n10,
n20,
p,
n,
y,
ics,
tresid,
tresid0,
muhat0,
vhat,
v1,
v1hat,
v1h,
d1,
fd1,
v2,
v2hat,
v2h,
d2,
fd2,
v3,
v3hat,
v3h,
d3,
fd3,
v4,
v4hat,
v4h,
d4,
fd4,
v5,
v5hat,
v5h,
d5,
v6,

v6hat,
v6h,
d6,
minxi,
maxxi,
ximin,
ximax,
fdalpha,
kscale,
kloc,
kshape,
kdf,
kbeta,
alpha,
ymn,
slope,
mu,
sigma,
sigma1,
sigma2,
scale,
shape,
xi,
xi1,
xi2,
lambda,
log,
mm,
nn,
rr,
lddi,
lddi_k2,
lddi_k3,
lddi_k4,
lddd,
lddd_k2,
lddd_k3,
lddd_k4,
lambdad,
lambdad_cp,
lambdad_rhp,
lambdad_flat,
lambdad_rh_mle,
lambdad_rh_flat,
lambdad_jp,
lambdad_custom,
means,
waicscores,

```

    logscores,
    extramodels,
    pdf,
    predictordata,
    nonnegslopesonly,
    rnonnegslopesonly,
    customprior,
    prior,
    params,
    yy,
    pp,
    dlogpi,
    debug,
    centering,
    aderivs
)

```

Arguments

dim	number of parameters
vv	parameters
ml_params	parameters
nx	length of training data
nxx	length of training data
x	a vector of training data values
xx	a vector of training data values
t	a vector or matrix of predictors
nt	the number of columns in t
ta	a vector of predictors for the mean (first column)
tb	a vector of predictors for the mean (second column)
tc	a vector of predictors for the mean (third column)
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
tt	a vector of predictors
tt1	a vector of predictors for the mean
tt2	a vector of predictors for the sd
tt3	a vector of predictors for the shape
tt2d	a matrix of predictors (nx by 2)
tt3d	a matrix of predictors (nx by 3)
t0	a single value of the predictor (specify either t0 or n0 but not both)

t0a	a single value of the predictor, for the first column of the predictor (specify either t0a or n0a but not both)
t0b	a single value of the predictor, for the second column of the predictor (specify either t0b or n0b but not both)
t0c	a single value of the predictor, for the third column of the predictor (specify either t0c or n0c but not both)
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
t03	a single value of the predictor (specify either t03 or n03 but not both)
t10	a single value of the predictor for the mean (specify either t10 or n10 but not both)
t20	a single value of the predictor for the sd (specify either t20 or n20 but not both)
t30	a single value of the predictor for the shape (specify either t30 or n30 but not both)
n0	an index for the predictor (specify either t0 or n0 but not both)
n10	an index for the predictor for the mean (specify either t10 or n10 but not both)
n20	an index for the predictor for the sd (specify either t10 or n10 but not both)
p	a vector of probabilities at which to generate predictive quantiles
n	number of random samples required
y	a vector of values at which to calculate the density and distribution functions
ics	initial conditions for the maximum likelihood search
tresid	predictor residuals
tresid0	predictor residual at the point being predicted
muhat0	muhat at the point being predicted
vhat	vector of all parameters
v1	first parameter
v1hat	first parameter
v1h	first parameter
d1	the delta used in the numerical derivatives with respect to the parameter
fd1	the fractional delta used in the numerical derivatives with respect to the parameter
v2	second parameter
v2hat	second parameter
v2h	second parameter
d2	the delta used in the numerical derivatives with respect to the parameter
fd2	the fractional delta used in the numerical derivatives with respect to the parameter
v3	third parameter
v3hat	third parameter

v3h	third parameter
d3	the delta used in the numerical derivatives with respect to the parameter
fd3	the fractional delta used in the numerical derivatives with respect to the parameter
v4	fourth parameter
v4hat	fourth parameter
v4h	fourth parameter
d4	the delta used in the numerical derivatives with respect to the parameter
fd4	the fractional delta used in the numerical derivatives with respect to the parameter
v5	fifth parameter
v5hat	fifth parameter
v5h	fifth parameter
d5	the delta used in the numerical derivatives with respect to the parameter
v6	sixth parameter
v6hat	sixth parameter
v6h	sixth parameter
d6	the delta used in the numerical derivatives with respect to the parameter
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
ximin	minimum value of shape parameter xi
ximax	maximum value of shape parameter xi
fdalpha	the fractional delta used in the numerical derivatives with respect to probability, for calculating the pdf as a function of quantiles
k scale	the known scale parameter
kloc	the known location parameter
kshape	the known shape parameter
kdf	the known degrees of freedom parameter
kbeta	the known beta parameter
alpha	a vector of values of alpha (one minus probability)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
mu	the location parameter of the distribution
sigma	the sigma parameter of the distribution
sigma1	first coefficient for the sigma parameter of the distribution
sigma2	second coefficient for the sigma parameter of the distribution
scale	the scale parameter of the distribution
shape	the shape parameter of the distribution

xi	the shape parameter of the distribution
xi1	first coefficient for the shape parameter of the distribution
xi2	second coefficient for the shape parameter of the distribution
lambda	the lambda parameter of the distribution
log	logical for the density evaluation
mm	an index for which derivative to calculate
nn	an index for which derivative to calculate
rr	an index for which derivative to calculate
lddi	inverse observed information matrix
lddi_k2	inverse observed information matrix, fixed shape parameter
lddi_k3	inverse observed information matrix, fixed shape parameter
lddi_k4	inverse observed information matrix, fixed shape parameter
lddd	third derivative of log-likelihood
lddd_k2	third derivative of log-likelihood, fixed shape parameter
lddd_k3	third derivative of log-likelihood, fixed shape parameter
lddd_k4	third derivative of log-likelihood, fixed shape parameter
lambdad	derivative of the log prior
lambdad_cp	derivative of the log prior
lambdad_rhp	derivative of the log RHP prior
lambdad_flat	derivative of the log flat prior
lambdad_rh_mle	derivative of the log CRHP-MLE prior
lambdad_rh_flat	derivative of the log CRHP-FLAT prior
lambdad_jp	derivative of the log JP prior
lambdad_custom	custom value of the derivative of the log prior
means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
extramodels	logical that indicates whether to add three additional prediction models
pdf	logical that indicates whether to return density functions evaluated at quantiles specified by input probabilities
predictordata	logical that indicates whether to calculate and return predictordata
nonnegslopesonly	logical that indicates whether to disallow non-negative slopes
rnonnegslopesonly	logical that indicates whether to disallow non-negative slopes

customprior	a custom value for the slope of the log prior at the maxlik estimate
prior	logical indicating which prior to use
params	model parameters for calculating logf
yy	vector of samples
pp	vector of probabilities
dlogpi	gradient of the log prior
debug	debug flag
centering	indicates whether the routine should center the data or not
aderivs	logical for whether to use analytic derivatives (instead of numerical)

Value

No return value

manldd	<i>Return message for ldd</i>
--------	-------------------------------

Description

Return message for ldd

Usage

manldd()

Value

Square scalar matrix

manlddd	<i>Return message for lddd</i>
---------	--------------------------------

Description

Return message for lddd

Usage

manlddd()

Value

Cubic scalar array

manlnn	<i>Return message for lnn</i>
--------	-------------------------------

Description

Return message for lnn

Usage

manlnn()

Value

Scalar value

manlnnn	<i>Return message for lnnn</i>
---------	--------------------------------

Description

Return message for lnnn

Usage

manlnnn()

Value

Scalar value

manlogf	<i>Return message for Logf</i>
---------	--------------------------------

Description

Return message for Logf

Usage

manlogf()

Value

Scalar value.

manloglik	<i>Return message for loglik</i>
-----------	----------------------------------

Description

Return message for loglik

Usage

manloglik()

Value

Scalar

manlogscores	<i>Return message for logscores</i>
--------------	-------------------------------------

Description

Return message for logscores

Usage

manlogscores()

Value

Two scalars

manmeans	<i>Return message for means</i>
----------	---------------------------------

Description

Return message for means

Usage

manmeans()

Value

Two scalars

manpredictor	<i>Return message for predictor.</i>
--------------	--------------------------------------

Description

Return message for predictor.

Usage

manpredictor()

Value

Two vectors

manvector	<i>Return message for vector</i>
-----------	----------------------------------

Description

Return message for vector

Usage

manvector()

Value

Vector

manwaic	<i>Return message for WAIC</i>
---------	--------------------------------

Description

Return message for WAIC

Usage

manwaic()

Value

Two numeric values.

movexiawayfromzero	<i>Move xi away from zero a bit</i>
--------------------	-------------------------------------

Description

Move xi away from zero a bit

Usage

```
movexiawayfromzero(xi)
```

Arguments

xi	xi
----	----

Value

Scalar

ms_flat_1tail	<i>Illustration of Model Selection Among 10 One Tail Distributions from the fitdistcp Package</i>
---------------	---

Description

Applies model selection using AIC, WAIC1, WAIC2 and leave-one-out logscore to the input data x , for 10 one tailed models in the fitdistcp package (although for the GPD, the logscore is NA for mathematical reasons).

The code is straightforward, and the point is to illustrate what is possible using the model selection outputs from the fitdistcp routines.

The input data may be automatically shifted so that the minimum value is positive.

For the Pareto, the data may be further shifted so that the minimum value is slightly greater than 1.

Usage

```
ms_flat_1tail(
  x,
  index = 1,
  nyears = 10,
  plottype = "empirical",
  plottingposition = "Weibull",
  quiet = FALSE
)
```

Arguments

x	data vector
index	which data point to use for plotting positions
nyears	number of years for frequency calculations
plottype	What to plot? Possible values are 'both', 'empirical', 'cp'
plottingposition	Weibull or Hazen
quiet	logical for whether to print screen messages

Details

The 10 models are: exp, pareto_k2, halfnorm, lnorm, frechet_k1, weibull, gamma, invgamma, invgauss and gpd_k1.

Value

Plots QQ plots to the screen, for each of the models, and returns a data frame containing

- MLE parameter values
- AIC scores (times -0.5), AIC weights
- WAIC1 scores, WAIC1 weights
- WAIC2 scores, WAIC2 weights
- logscores, logscore weights
- maximum likelihood and calibrating prior means
- maximum likelihood and calibrating prior standard deviations

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

Examples

```
# because it's too slow for CRAN
set.seed(1)
nx=50
x=rlnorm(nx)
print(ms_flat_1tail(x))
```

`ms_flat_2tail`*Illustration of Model Selection Among 18 Distributions from the
fitdistcp Package*

Description

Applies model selection using AIC, WAIC1, WAIC2 and leave-one-out logscore to the input data x , for 7 two tailed models in the `fitdistcp` packages

The code is straightforward, and the point is to illustrate what is possible using the model selection outputs from the `fitdistcp` routines.

Usage

```
ms_flat_2tail(x)
```

Arguments

`x` data vector

Details

The 7 models are: `norm`, `gnorm_k3`, `gumbel`, `logis`, `lst_k3`, `cauchy`, `gev`

Value

Plots QQ plots to the screen, for each of the models, and returns a data frame containing

- AIC scores (times -0.5), AIC weights
- WAIC1 scores, WAIC1 weights
- WAIC2 scores, WAIC2 weights
- logscores, logscore weights
- maximum likelihood and calibrating prior means
- maximum likelihood and calibrating prior standard deviations

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

Examples

```
# because it's too slow for CRAN
set.seed(1)
nx=50
x=rnorm(nx)
print(ms_flat_2tail(x))
```

ms_predictors_1tail	<i>Model Selection Among 5 Distributions with predictors from the fitdistcp Package</i>
---------------------	---

Description

Applies model selection using AIC, WAIC1, WAIC2 and leave-one-out logscore to the input data x , t , for 5 one tailed models with predictors in the `fitdistcp` package.

The code is straightforward, and the point is to illustrate what is possible using the model selection outputs from the `fitdistcp` routines.

The input data may be automatically shifted so that the minimum value is positive.

For the Pareto, the data is so that the minimum value is slightly greater than 1.

Usage

```
ms_predictors_1tail(x, t)
```

Arguments

x	data vector
t	predictor vector

Details

The 5 models are: `exp_p1`, `pareto_p1k2`, `lnorm_p1`, `frechet_p2k1`, `weibull_p2`.

Value

Plots QQ plots to the screen, for each of the 5 models, and returns a data frame containing

- AIC scores, AIC weights
- WAIC1 scores, WAIC1 weights
- WAIC2 scores, WAIC2 weights
- logscores and logscore weights

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

Examples

```
# because it's too slow for CRAN
set.seed(3)
nx=100
predictor=c(1:nx)/nx
x=rlnorm(nx,meanlog=predictor,sdlog=0.1)
print(ms_predictors_1tail(x,predictor))
```

ms_predictors_2tail	<i>Model Selection Among 6 Distributions with predictors from the fitdistcp Package</i>
---------------------	---

Description

Applies model selection using AIC, WAIC1, WAIC2 and leave-one-out logscore to the input data x, t , for 6 two tail models with predictors in the fitdistcp packages (although for the GEV, the logscore is NA for mathematical reasons).

The code is straightforward, and the point is to illustrate what is possible using the model selection outputs from the fitdistcp routines.

GEVD is temperamental in that it doesn't work if the shape parameter is extreme.

Usage

```
ms_predictors_2tail(x, t)
```

Arguments

x	data vector
t	predictor vector

Details

The 11 models are: norm_p1, gumbel_p1, logis_p1, lst_k3_p1, cauchy_p1 and gev_p1.

Value

Plots QQ plots to the screen, for each of the 6 models, and returns a data frame containing

- AIC scores, AIC weights
- WAIC1 scores, WAIC1 weights
- WAIC2 scores, WAIC2 weights
- logscores and logscore weights

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

Examples

```
# because it's too slow for CRAN
set.seed(2)
nx=100
predictor=c(1:nx)/nx
x=rnorm(nx,mean=predictor,sd=1)
print(ms_predictors_2tail(x,predictor))
```

nopdfcdfmsg

*Message to explain why GEV and GPD d*** and p*** routines don't
return DMGS pdfs and cdfs*

Description

Message to explain why GEV and GPD d*** and p*** routines don't return DMGS pdfs and cdfs

Usage

```
nopdfcdfmsg(yy, pp)
```

Arguments

yy	vector of samples
pp	vector of probabilities

Value

String

norm_boot	<i>Bootstrap</i>
-----------	------------------

Description

Bootstrap

Usage

```
norm_boot(x, n)
```

Arguments

x	a vector of training data values
n	number of random samples required

Value

A list containing a matrix of simulated parameter values

norm_cp	<i>Normal Distribution Predictions Based on a Calibrating Prior</i>
---------	---

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```

qnorm_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  rust = FALSE,
  nrust = 1e+05,
  unbiasedv = FALSE,
  debug = FALSE
)

rnorm_cp(n, x, method = "rust", rust = FALSE, mlcp = TRUE, debug = FALSE)

dnorm_cp(
  x,
  y = x,
  rust = FALSE,
  nrust = 1000,
  boot = FALSE,
  nboot = 1000,
  debug = FALSE
)

pnorm_cp(
  x,
  y = x,
  rust = FALSE,
  nrust = 1000,
  boot = FALSE,
  nboot = 1000,
  debug = FALSE
)

tnorm_cp(method, n, x, debug = FALSE)

```

Arguments

x	a vector of training data values
p	a vector of probabilities at which to generate predictive quantiles
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)

rust	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
nrust	the number of posterior samples used in the RUST calculations
unbiasedv	logical for whether to include unbiased variance results in norm
debug	logical for turning on debug messages
n	the number of random samples required
method	character string that indicates whether to use rust method=rust or bootstrap method=boot
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions
boot	logical that indicates whether bootstrap-based posterior sampling calculations should be run or not (longer run time)
nboot	the number of posterior samples used in the bootstrap calculations

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.

- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The normal distribution has probability density function

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/(2\sigma^2)}$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q***_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),
- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),

- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d030norm_example_data_v1
p=c(1:9)/10
q=qnorm_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qnorm_cp)",
main="Normal: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

norm_dmgs_cp

*Normal Distribution Predictions Based on a Calibrating Prior, using DMGS (for testing only)***Description**

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qnorm_dmgs_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  debug = FALSE
)

rnorm_dmgs_cp(n, x, mlcp = TRUE, debug = FALSE)

dnorm_dmgs_cp(x, y = x, debug = FALSE)

pnorm_dmgs_cp(x, y = x, debug = FALSE)
```

Arguments

x	a vector of training data values
p	a vector of probabilities at which to generate predictive quantiles
means	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
waicscores	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
logscores	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
dmgs	logical that indicates whether DMGS calculations should be run or not (longer run time)
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The normal distribution has probability density function

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/(2\sigma^2)}$$

where x is the random variable and $\mu, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q***` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)

- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d030norm_example_data_v1
p=c(1:9)/10
q=qnorm_dmgs_cp(x,p)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qnorm_dmgs_cp)",
main="Normal_DMGS: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
```

norm_dmgs_loglik	<i>log-likelihood function</i>
------------------	--------------------------------

Description

log-likelihood function

Usage

```
norm_dmgs_loglik(vv, x)
```

Arguments

- vv parameters
- x a vector of training data values

Value

Scalar

norm_dmgs_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
---------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
norm_dmgs_logscores(logscores, x)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values

Value

Two scalars

norm_dmgs_means	<i>MLE and RHP predictive means</i>
-----------------	-------------------------------------

Description

MLE and RHP predictive means

Usage

```
norm_dmgs_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

<code>norm_dmgs_waic</code>	<i>Waic</i>
-----------------------------	-------------

Description

Waic

Usage

```
norm_dmgs_waic(waiccores, x, v1hat, v2hat, lddi, lddd, lambdad)
```

Arguments

<code>waiccores</code>	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
<code>x</code>	a vector of training data values
<code>v1hat</code>	first parameter
<code>v2hat</code>	second parameter
<code>lddi</code>	inverse observed information matrix
<code>lddd</code>	third derivative of log-likelihood
<code>lambdad</code>	derivative of the log prior

Value

Two numeric values.

<code>norm_f1fa</code>	<i>The first derivative of the density</i>
------------------------	--

Description

The first derivative of the density

Usage

```
norm_f1fa(x, v1, v2)
```

Arguments

<code>x</code>	a vector of training data values
<code>v1</code>	first parameter
<code>v2</code>	second parameter

Value

Vector

norm_f2fa	<i>The second derivative of the density</i>
-----------	---

Description

The second derivative of the density

Usage

norm_f2fa(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Matrix

norm_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_fd(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Vector

norm_fdd

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_fdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

norm_ldda

The second derivative of the normalized log-likelihood

Description

The second derivative of the normalized log-likelihood

Usage

```
norm_ldda(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

norm_lddda	<i>The third derivative of the normalized log-likelihood</i>
------------	--

Description

The third derivative of the normalized log-likelihood

Usage

norm_lddda(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

norm_logf	<i>Logf for RUST</i>
-----------	----------------------

Description

Logf for RUST

Usage

norm_logf(params, x)

Arguments

- params model parameters for calculating logf
- x a vector of training data values

Value

Scalar value.

norm_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_logfdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

norm_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_logfddd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array

norm_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
----------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
norm_logscores(logscores, x)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values

Value

Two scalars

norm_ml_params	<i>Maximum likelihood estimator</i>
----------------	-------------------------------------

Description

Maximum likelihood estimator

Usage

```
norm_ml_params(x)
```

Arguments

x	a vector of training data values
---	----------------------------------

Value

Scalar

norm_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

norm_mu1fa(alpha, v1, v2)

Arguments

- | | |
|-------|---|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

norm_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

norm_mu2fa(alpha, v1, v2)

Arguments

- | | |
|-------|---|
| alpha | a vector of values of alpha (one minus probability) |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

norm_p12_boot	<i>Bootstrap</i>
---------------	------------------

Description

Bootstrap

Usage

```
norm_p12_boot(x, t1, t2, n)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
n	number of random samples required

Value

A list containing a matrix of simulated parameter values

norm_p12_checkmle	<i>Check MLE</i>
-------------------	------------------

Description

Check MLE

Usage

```
norm_p12_checkmle(ml_params)
```

Arguments

ml_params	parameters
-----------	------------

Value

No return value (just a message to the screen).

norm_p12_cp

Normal Distribution with Predictors on both Mean and Standard Deviation, with Parameter Uncertainty

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x . For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities p , and various other diagnostics.
- `r****_cp` returns n random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values y
- `p****_cp` returns the predictive distribution function at the specified values y
- `t****_cp` returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qnorm_p12_cp(
  x,
  t1,
  t2,
  t01 = NA,
  t02 = NA,
  n01 = NA,
  n02 = NA,
  p = seq(0.1, 0.9, 0.1),
  ics = c(0, 0, 0, 0),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
```

```
    nrust = 1e+05,  
    extramodels = FALSE,  
    predictordata = TRUE,  
    centering = TRUE,  
    debug = FALSE  
  )  
  
  rnorm_p12_cp(  
    n,  
    x,  
    t1,  
    t2,  
    n01 = NA,  
    n02 = NA,  
    t01 = NA,  
    t02 = NA,  
    ics = c(0, 0, 0, 0),  
    rust = FALSE,  
    mlcp = TRUE,  
    debug = FALSE  
  )  
  
  dnorm_p12_cp(  
    x,  
    t1,  
    t2,  
    t01 = NA,  
    t02 = NA,  
    n01 = NA,  
    n02 = NA,  
    y = x,  
    ics = c(0, 0, 0, 0),  
    rust = FALSE,  
    nrust = 1000,  
    boot = FALSE,  
    nboot = 10,  
    centering = TRUE,  
    rnonnegslopesonly = FALSE,  
    debug = FALSE  
  )  
  
  pnorm_p12_cp(  
    x,  
    t1,  
    t2,  
    t01 = NA,  
    t02 = NA,  
    n01 = NA,
```

```

n02 = NA,
y = x,
ics = c(0, 0, 0, 0),
rust = FALSE,
nrust = 1000,
boot = FALSE,
nboot = 10,
centering = TRUE,
rnonnegslopesonly = FALSE,
debug = FALSE
)

tnorm_p12_cp(
  method,
  n,
  x,
  t1,
  t2,
  nonnegslopesonly = FALSE,
  ics = c(0, 0, 0, 0),
  debug = FALSE
)

```

Arguments

<code>x</code>	a vector of training data values
<code>t1</code>	a vector of predictors for the mean, such that <code>length(t1)=length(x)</code>
<code>t2</code>	a vector of predictors for the sd, such that <code>length(t2)=length(x)</code>
<code>t01</code>	a single value of the predictor (specify either <code>t01</code> or <code>n01</code> but not both)
<code>t02</code>	a single value of the predictor (specify either <code>t02</code> or <code>n02</code> but not both)
<code>n01</code>	an index for the predictor (specify either <code>t01</code> or <code>n01</code> but not both)
<code>n02</code>	an index for the predictor (specify either <code>t02</code> or <code>n02</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>ics</code>	initial conditions for the maximum likelihood search
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations

extramodels	logical that indicates whether to run additional calculations and add three additional prediction models (longer runtime)
predictordata	logical that indicates whether predictordata should be calculated
centering	logical that indicates whether the predictor should be centered
debug	logical for turning on debug messages
n	the number of random samples required
mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions
boot	logical that indicates whether bootstrap-based posterior sampling calculations should be run or not (longer run time)
nboot	the number of posterior samples used in the bootstrap calculations
rnonnegslopesonly	logical that indicates whether to disallow non-negative slopes
method	character string that indicates whether to use rust method=rust or bootstrap method=boot
nonnegslopesonly	logical that indicates whether to disallow non-negative slopes

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The normal distribution with predictors on both parameters has probability density function

$$f(x; \alpha, \beta, \gamma, \delta) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x - \mu(\alpha, \beta))^2 / (2\sigma(\gamma, \delta)^2)}$$

where x is the random variable, $\mu = \alpha + \beta t_1$ is the location parameter, modelled as a function of parameters α, β and predictor t_1 , where t_1 is typically the ensemble mean, and $\sigma = \exp(\gamma + \delta \log(t_2))$ is the scale parameter, modelled as a function of parameters γ, δ and predictor t_2 , where t_2 is typically the ensemble spread.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\alpha, \beta, \gamma, \delta) \propto \frac{1}{\sigma}$$

as given in the Jewson et al. (2025) reference given below.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

p**** optionally returns the following:

If rust=TRUE:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which introduces this model.

- Jewson S., Olivetti L., Messori G., Northop P., Sweeting T. (2025): An Objective Bayesian Method for Including Parameter Uncertainty in Ensemble Model Output Statistics; QJRMS (Quarterly Journal of the Royal Meteorological Society).

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),

- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d060norm_p1_example_data_v1_x
tt=fitdistcp::d060norm_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qnorm_p12_cp(x,t1=tt,t2=tt,n01=n0,n02=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qnorm_p12_cp)",
main="Normal w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

norm_p12_exempladata	<i>Norm_p12 example data</i>
----------------------	------------------------------

Description

Norm_p12 example data

Usage

norm_p12_exempladata(iseed)

Arguments

iseed The random seed

Value

A list containing data to run an example

norm_p12_f1fa	<i>The first derivative of the density for DMGS</i>
---------------	---

Description

The first derivative of the density for DMGS

Usage

norm_p12_f1fa(x, t01, t02, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

norm_p12_f1fw	<i>The first derivative of the density for WAIC</i>
---------------	---

Description

The first derivative of the density for WAIC

Usage

norm_p12_f1fw(x, t1, t2, v1, v2, v3, v4)

Arguments

- | | |
|----|-------------------------------------|
| x | a vector of training data values |
| t1 | a vector of predictors for the mean |
| t2 | a vector of predictors for the sd |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |

Value

Vector

norm_p12_f2fa	<i>The second derivative of the density for DMGS</i>
---------------	--

Description

The second derivative of the density for DMGS

Usage

norm_p12_f2fa(x, t01, t02, v1, v2, v3, v4)

Arguments

- | | |
|-----|--|
| x | a vector of training data values |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |

Value

Matrix

norm_p12_f2fw	<i>The second derivative of the density for WAIC</i>
---------------	--

Description

The second derivative of the density for WAIC

Usage

```
norm_p12_f2fw(x, t1, t2, v1, v2, v3, v4)
```

Arguments

- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Matrix

norm_p12_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_p12_fd(x, t1, t2, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

norm_p12_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_p12_fdd(x, t1, t2, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

norm_p12_ldda	<i>The second derivative of the normalized log-likelihood</i>
---------------	---

Description

The second derivative of the normalized log-likelihood

Usage

```
norm_p12_ldda(x, t1, t2, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

norm_p12_lddda	<i>The third derivative of the normalized log-likelihood</i>
----------------	--

Description

The third derivative of the normalized log-likelihood

Usage

```
norm_p12_lddda(x, t1, t2, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

3d array

norm_p12_logf	<i>Logf for RUST</i>
---------------	----------------------

Description

Logf for RUST

Usage

```
norm_p12_logf(params, x, t1, t2, nonnegslopesonly = FALSE)
```

Arguments

- params model parameters for calculating logf
- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- nonnegslopesonly logical that indicates whether to disallow non-negative slopes

Value

Scalar value.

norm_p12_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_p12_logfdd(x, t1, t2, v1, v2, v3, v4)
```

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

norm_p12_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p12_logfddd(x, t1, t2, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

3d array

norm_p12_loglik	<i>observed log-likelihood function</i>
-----------------	---

Description

observed log-likelihood function

Usage

```
norm_p12_loglik(vv, x, t1, t2)
```

Arguments

- vv parameters
- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd

Value

Scalar

norm_p12_logscores	<i>Log scores for 5 predictions calculated using leave-one-out</i>
--------------------	--

Description

Log scores for 5 predictions calculated using leave-one-out

Usage

```
norm_p12_logscores(logscores, x, t1, t2, ics)
```

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- ics initial conditions for the maximum likelihood search

Value

Two scalars

norm_p12_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
----------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

norm_p12_mu1fa(alpha, t01, t02, v1, v2, v3, v4)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |

Value

Vector

norm_p12_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
----------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

norm_p12_mu2fa(alpha, t01, t02, v1, v2, v3, v4)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |
| v4 | fourth parameter |

Value

Matrix

norm_p12_p1fa	<i>The first derivative of the cdf</i>
---------------	--

Description

The first derivative of the cdf

Usage

norm_p12_p1fa(x, t01, t02, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t01 a single value of the predictor (specify either t01 or n01 but not both)
- t02 a single value of the predictor (specify either t02 or n02 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Vector

norm_p12_p2fa	<i>The second derivative of the cdf</i>
---------------	---

Description

The second derivative of the cdf

Usage

norm_p12_p2fa(x, t01, t02, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Matrix

norm_p12_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p12_pd(x, t1, t2, v1, v2, v3, v4)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1	first parameter
v2	second parameter
v3	third parameter
v4	fourth parameter

Value

Vector

norm_p12_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p12_pdd(x, t1, t2, v1, v2, v3, v4)

Arguments

- x a vector of training data values
- t1 a vector of predictors for the mean
- t2 a vector of predictors for the sd
- v1 first parameter
- v2 second parameter
- v3 third parameter
- v4 fourth parameter

Value

Matrix

norm_p12_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

norm_p12_predictordata(predictordata, x, t1, t2, t01, t02, params)

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t01	a single value of the predictor (specify either t01 or n01 but not both)
t02	a single value of the predictor (specify either t02 or n02 but not both)
params	model parameters for calculating logf

Value

Two vectors

norm_p12_setics	<i>Set initial conditions</i>
-----------------	-------------------------------

Description

Set initial conditions

Usage

norm_p12_setics(x, t1, t2, ics)

Arguments

x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
ics	initial conditions for the maximum likelihood search

Value

Vector

norm_p12_waic	<i>Waic</i>
---------------	-------------

Description

Waic

Usage

```
norm_p12_waic(  
  waicscores,  
  x,  
  t1,  
  t2,  
  v1hat,  
  v2hat,  
  v3hat,  
  v4hat,  
  lddi,  
  lddd,  
  lambdad  
)
```

Arguments

waicscores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
v4hat	fourth parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

norm_p1fa	<i>The first derivative of the cdf</i>
-----------	--

Description

The first derivative of the cdf

Usage

norm_p1fa(x, v1, v2)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Vector

norm_p1_cp	<i>Normal Distribution with a Predictor, Predictions Based on a Calibrating Prior</i>
------------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y
- t****_cp returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qnorm_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  rust = FALSE,
  nrust = 1e+05,
  centering = TRUE,
  debug = FALSE
)
```

```
rnorm_p1_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)
```

```
dnorm_p1_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)
```

```
pnorm_p1_cp(
```

```

    x,
    t,
    t0 = NA,
    n0 = NA,
    y = x,
    rust = FALSE,
    nrust = 1000,
    centering = TRUE,
    debug = FALSE
)

tnorm_p1_cp(n, x, t, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>centering</code>	logical that indicates whether the predictor should be centered
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.

- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The normal distribution with a predictor has probability density function

$$f(x; \alpha, \beta, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x - \mu(\alpha, \beta))^2 / (2\sigma^2)}$$

where x is the random variable, $\mu = \alpha + \beta t$ is the location parameter, modelled as a function of parameters α, β and predictor t , and $\sigma > 0$ is the scale parameter.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\alpha, \beta, \sigma) \propto \frac{1}{\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- ru_pdf: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust density functions.

p**** optionally returns the following:

If rust=TRUE:

- ru_cdf: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over nrust distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the cp results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),

- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d060norm_p1_example_data_v1_x
tt=fitdistcp::d060norm_p1_example_data_v1_t
p=c(1:9)/10
n0=10
q=qnorm_p1_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$m1_quantiles,q$cp_quantiles);
xmax=max(q$m1_quantiles,q$cp_quantiles);
plot(q$m1_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qnorm_p1_cp)",
main="Normal w/ p1: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

norm_p1_f1fa	<i>The first derivative of the density for DMGS</i>
--------------	---

Description

The first derivative of the density for DMGS
The first derivative of the density

Usage

```
norm_p1_f1fa(x, t, v1, v2, v3)

norm_p1_f1fa(x, t, v1, v2, v3)
```

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

norm_p1_f1fw	<i>The first derivative of the density for WAIC</i>
--------------	---

Description

The first derivative of the density for WAIC

Usage

norm_p1_f1fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

norm_p1_f2fa	<i>The second derivative of the density for DMGS</i>
--------------	--

Description

The second derivative of the density for DMGS
The second derivative of the density

Usage

norm_p1_f2fa(x, t, v1, v2, v3)

norm_p1_f2fa(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

norm_p1_f2fw	<i>The second derivative of the density for WAIC</i>
--------------	--

Description

The second derivative of the density for WAIC

Usage

norm_p1_f2fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

norm_p1_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p1_fd(x, t, v1, v2, v3)

norm_p1_fd(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

norm_p1_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p1_fdd(x, t, v1, v2, v3)

norm_p1_fdd(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

norm_p1_ldda	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood
The second derivative of the normalized log-likelihood

Usage

norm_p1_ldda(x, t, v1, v2, v3)

norm_p1_ldda(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

norm_p1_lddda	<i>The third derivative of the normalized log-likelihood</i>
---------------	--

Description

The third derivative of the normalized log-likelihood
The third derivative of the normalized log-likelihood

Usage

norm_p1_lddda(x, t, v1, v2, v3)

norm_p1_lddda(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

norm_p1_logf	<i>Logf for RUST</i>
--------------	----------------------

Description

Logf for RUST

Usage

norm_p1_logf(params, x, t)

Arguments

params	model parameters for calculating logf
x	a vector of training data values
t	a vector or matrix of predictors

Value

Scalar value.

norm_p1_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_p1_logfdd(x, t, v1, v2, v3)
```

```
norm_p1_logfdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

norm_p1_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_p1_logfddd(x, t, v1, v2, v3)
```

```
norm_p1_logfddd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

3d array

norm_p1_loglik	<i>Normal-with-p1 observed log-likelihood function</i>
----------------	--

Description

Normal-with-p1 observed log-likelihood function

Usage

norm_p1_loglik(vv, x, t)

Arguments

vv	parameters
x	a vector of training data values
t	a vector or matrix of predictors

Value

Scalar

norm_p1_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
norm_p1_logscores(logscores, x, t)
```

Arguments

- | | |
|-----------|---|
| logscores | logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime) |
| x | a vector of training data values |
| t | a vector or matrix of predictors |

Value

Two scalars

norm_p1_mlparams	<i>Maximum likelihood estimator</i>
------------------	-------------------------------------

Description

Maximum likelihood estimator

Usage

```
norm_p1_mlparams(x, t)
```

Arguments

- | | |
|---|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |

Value

Vector

norm_p1_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
---------------	--

Description

Minus the first derivative of the cdf, at alpha
Minus the first derivative of the cdf, at alpha

Usage

norm_p1_mu1fa(alpha, t, v1, v2, v3)

norm_p1_mu1fa(alpha, t, v1, v2, v3)

Arguments

alpha	a vector of values of alpha (one minus probability)
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

norm_p1_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
---------------	---

Description

Minus the second derivative of the cdf, at alpha
Minus the second derivative of the cdf, at alpha

Usage

norm_p1_mu2fa(alpha, t, v1, v2, v3)

norm_p1_mu2fa(alpha, t, v1, v2, v3)

Arguments

alpha	a vector of values of alpha (one minus probability)
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

norm_p1_p1fa	<i>The first derivative of the cdf</i>
--------------	--

Description

The first derivative of the cdf
The first derivative of the cdf

Usage

norm_p1_p1fa(x, t, v1, v2, v3)
norm_p1_p1fa(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

norm_p1_p2fa	<i>The second derivative of the cdf</i>
--------------	---

Description

The second derivative of the cdf
The second derivative of the cdf

Usage

norm_p1_p2fa(x, t, v1, v2, v3)

norm_p1_p2fa(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

norm_p1_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol
First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p1_pd(x, t, v1, v2, v3)

norm_p1_pd(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

norm_p1_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

norm_p1_pdd(x, t, v1, v2, v3)

norm_p1_pdd(x, t, v1, v2, v3)

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

<code>norm_p1_predictordata</code>	<i>Predicted Parameter and Generalized Residuals</i>
------------------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

```
norm_p1_predictordata(x, t, t0, params)
```

Arguments

- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `t0` a single value of the predictor (specify either `t0` or `n0` but not both)
- `params` model parameters for calculating logf

Value

Two vectors

<code>norm_p1_waic</code>	<i>Waic</i>
---------------------------	-------------

Description

Waic

Usage

```
norm_p1_waic(waiccores, x, t, v1hat, v2hat, v3hat)
```

Arguments

- `waiccores` logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
- `x` a vector of training data values
- `t` a vector or matrix of predictors
- `v1hat` first parameter
- `v2hat` second parameter
- `v3hat` third parameter

Value

Two numeric values.

norm_p2fa	<i>The second derivative of the cdf</i>
-----------	---

Description

The second derivative of the cdf

Usage

```
norm_p2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

norm_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_pd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

norm_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
norm_pdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

norm_unbiasedv_params	<i>Method of moments estimator</i>
-----------------------	------------------------------------

Description

Method of moments estimator

Usage

```
norm_unbiasedv_params(x)
```

Arguments

x	a vector of training data values
---	----------------------------------

Value

Vector

norm_waic	<i>Waic</i>
-----------	-------------

Description

Waic

Usage

```
norm_waic(waiccores, x, v1hat, v2hat)
```

Arguments

- | | |
|-----------|--|
| waiccores | logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime) |
| x | a vector of training data values |
| v1hat | first parameter |
| v2hat | second parameter |

Value

Two numeric values.

pareto_k2_cp	<i>Pareto Distribution Predictions Based on a Calibrating Prior</i>
--------------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y
- t****_cp returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qpareto_k2_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  kscale = 1,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rpareto_k2_cp(n, x, kscale = 1, rust = FALSE, mlcp = TRUE, debug = FALSE)

dpareto_k2_cp(x, y = x, kscale = 1, rust = FALSE, nrust = 1000, debug = FALSE)

ppareto_k2_cp(x, y = x, kscale = 1, rust = FALSE, nrust = 1000, debug = FALSE)

tpareto_k2_cp(n, x, kscale = 1, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>kscale</code>	the known scale parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required

mlcp	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
y	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The Pareto distribution has various forms. The form we are using has exceedance distribution function

$$S(x; \alpha) = \left(\frac{\sigma}{x}\right)^\alpha$$

where $x \geq \sigma$ is the random variable and $\alpha > 0, \sigma > 0$ are the shape and scale parameters. We consider the scale parameter σ to be known (hence the k2 in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(\alpha) \propto \frac{1}{\alpha}$$

as given in Jewson et al. (2025). Some others authors may refer to the shape and scale parameters as the scale and location parameters, respectively.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (`1st_p1k3`),
- Logistic (`logis`),
- Logistic with linear predictor on the location (`logis_p1`),

- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d011pareto_k2_example_data_v1
p=c(1:9)/10
q=qpareto_k2_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles)
xmax=max(q$ml_quantiles,q$cp_quantiles)
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qpareto_k2_cp)",
main="Pareto: quantile estimates")
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

pareto_k2_f1fa

The first derivative of the density

Description

The first derivative of the density

The first derivative of the density

Usage

```
pareto_k2_f1fa(x, v1, kscale)
```

```
pareto_k2_f1fa(x, v1, kscale)
```

Arguments

x	a vector of training data values
v1	first parameter
kscale	the known scale parameter

Value

Vector
Vector

pareto_k2_f2fa	<i>The second derivative of the density</i>
----------------	---

Description

The second derivative of the density
The second derivative of the density

Usage

pareto_k2_f2fa(x, v1, kscale)
pareto_k2_f2fa(x, v1, kscale)

Arguments

x	a vector of training data values
v1	first parameter
kscale	the known scale parameter

Value

Matrix
Matrix

pareto_k2_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
pareto_k2_fd(x, v1, v2)
```

```
pareto_k2_fd(x, v1, v2)
```

Arguments

x a vector of training data values

v1 first parameter

v2 second parameter

Value

Vector

Vector

pareto_k2_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
pareto_k2_fdd(x, v1, v2)
```

```
pareto_k2_fdd(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

- Matrix
- Matrix

pareto_k2_ldda	<i>The second derivative of the normalized log-likelihood</i>
----------------	---

Description

- The second derivative of the normalized log-likelihood
- The second derivative of the normalized log-likelihood

Usage

- pareto_k2_ldda(x, v1, kscale)
- pareto_k2_ldda(x, v1, kscale)

Arguments

- x a vector of training data values
- v1 first parameter
- kscale the known scale parameter

Value

- Matrix
- Matrix

pareto_k2_lddda	<i>The third derivative of the normalized log-likelihood</i>
-----------------	--

Description

The third derivative of the normalized log-likelihood
The third derivative of the normalized log-likelihood

Usage

pareto_k2_lddda(x, v1, kscale)

pareto_k2_lddda(x, v1, kscale)

Arguments

x a vector of training data values
v1 first parameter
kscale the known scale parameter

Value

3d array
3d array

pareto_k2_logf	<i>Logf for RUST</i>
----------------	----------------------

Description

Logf for RUST

Usage

pareto_k2_logf(params, x, kscale)

Arguments

params model parameters for calculating logf
x a vector of training data values
kscale the known scale parameter

Value

Scalar value.

pareto_k2_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

pareto_k2_logfdd(x, v1, v2)

pareto_k2_logfdd(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

Matrix

pareto_k2_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

pareto_k2_logfddd(x, v1, v2)

pareto_k2_logfddd(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

3d array
3d array

pareto_k2_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
---------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

pareto_k2_logscores(logscores, x, kscale)

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
kscale	the known scale parameter

Value

Two scalars

pareto_k2_ml_params	<i>Maximum likelihood estimator</i>
---------------------	-------------------------------------

Description

Maximum likelihood estimator

Usage

pareto_k2_ml_params(x, kscale)

Arguments

- x a vector of training data values
- kscale the known scale parameter

Value

Scalar

pareto_k2_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
-----------------	--

Description

- Minus the first derivative of the cdf, at alpha
- Minus the first derivative of the cdf, at alpha

Usage

pareto_k2_mu1fa(alpha, v1, kscale)

pareto_k2_mu1fa(alpha, v1, kscale)

Arguments

- alpha a vector of values of alpha (one minus probability)
- v1 first parameter
- kscale the known scale parameter

Value

- Vector
- Vector

pareto_k2_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
-----------------	---

Description

Minus the second derivative of the cdf, at alpha
Minus the second derivative of the cdf, at alpha

Usage

pareto_k2_mu2fa(alpha, v1, kscale)

pareto_k2_mu2fa(alpha, v1, kscale)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
kscale	the known scale parameter

Value

Matrix
Matrix

pareto_k2_p1fa	<i>The first derivative of the cdf</i>
----------------	--

Description

The first derivative of the cdf
The first derivative of the cdf

Usage

pareto_k2_p1fa(x, v1, kscale)

pareto_k2_p1fa(x, v1, kscale)

Arguments

x	a vector of training data values
v1	first parameter
kscale	the known scale parameter

Value

Vector
Vector

pareto_k2_p2fa	<i>The second derivative of the cdf</i>
----------------	---

Description

The second derivative of the cdf
The second derivative of the cdf

Usage

pareto_k2_p2fa(x, v1, kscale)

pareto_k2_p2fa(x, v1, kscale)

Arguments

x a vector of training data values
v1 first parameter
kscale the known scale parameter

Value

Matrix
Matrix

pareto_k2_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol
First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

pareto_k2_pd(x, v1, v2)

pareto_k2_pd(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

- Vector
- Vector

pareto_k2_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	---

Description

- Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol
- Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

- pareto_k2_pdd(x, v1, v2)
- pareto_k2_pdd(x, v1, v2)

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

- Matrix
- Matrix

pareto_k2_waic	Waic
----------------	------

Description

Waic

Usage

```
pareto_k2_waic(waiccores, x, v1hat, kscale)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
kscale	the known scale parameter

Value

Two numeric values.

pareto_p1k2_cp	<i>Pareto Distribution with a Predictor, Predictions Based on a Calibrating Prior</i>
----------------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y
- t****_cp returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qpareto_p1k2_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  kscale = 1,
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
rpareto_p1k2_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  kscale = 1,
  rust = FALSE,
  mlcp = TRUE,
  centering = TRUE,
  debug = FALSE
)
```

```
dpareto_p1k2_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  kscale = 1,
  rust = FALSE,
```

```

    nrust = 1000,
    centering = TRUE,
    debug = FALSE
  )

ppareto_p1k2_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  kscale = 1,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tpareto_p1k2_cp(n, x, t, kscale = 1, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>kscale</code>	the known scale parameter
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>predictordata</code>	logical that indicates whether <code>predictordata</code> should be calculated
<code>centering</code>	logical that indicates whether the predictor should be centered
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether <code>maxlik</code> and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times $-1/2$.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

Details of the Model

The Pareto distribution with a predictor has various forms. The form we are using has exceedance distribution function

$$S(x; a, b) = \left(\frac{\sigma}{x}\right)^{\alpha(a, b)}$$

where $x \geq \sigma$ is the random variable, $\alpha = \exp(-a - bt)$ is the shape parameter, modelled as a function of parameters a, b , and σ is the scale parameter. We consider the scale parameter σ to be known (hence the k2 in the name).

The calibrating prior is given by the right Haar prior, which is

$$\pi(a, b) \propto 1$$

as given in Jewson et al. (2025). Note that others authors have referred to the shape and scale parameters as the scale and location parameters, respectively.

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),

- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d056pareto_p1k2_example_data_v1_x
tt=fitdistcp::d056pareto_p1k2_example_data_v1_t
p=c(1:9)/10
n0=10
q=qpareto_p1k2_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qpareto_p1k2_cp)",
main="Pareto w/ p2: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

pareto_p1k2_f1fa	<i>The first derivative of the density for DMGS</i>
------------------	---

Description

The first derivative of the density for DMGS

Usage

pareto_p1k2_f1fa(x, t0, v1, v2, kscale)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Vector

pareto_p1k2_f1fw	<i>The first derivative of the density for WAIC</i>
------------------	---

Description

The first derivative of the density for WAIC

Usage

pareto_p1k2_f1fw(x, t, v1, v2, kscale)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Vector

pareto_p1k2_f2fa	<i>The second derivative of the density for DMGS</i>
------------------	--

Description

The second derivative of the density for DMGS

Usage

pareto_p1k2_f2fa(x, t0, v1, v2, kscale)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Matrix

pareto_p1k2_f2fw	<i>The second derivative of the density for WAIC</i>
------------------	--

Description

The second derivative of the density for WAIC

Usage

pareto_p1k2_f2fw(x, t, v1, v2, kscale)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Matrix

pareto_p1k2_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
pareto_p1k2_fd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

pareto_p1k2_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
pareto_p1k2_fdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

pareto_p1k2_ldda	<i>The second derivative of the normalized log-likelihood</i>
------------------	---

Description

The second derivative of the normalized log-likelihood

Usage

pareto_p1k2_ldda(x, t, v1, v2, kscale)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Matrix

pareto_p1k2_lddda	<i>The third derivative of the normalized log-likelihood</i>
-------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

pareto_p1k2_lddda(x, t, v1, v2, kscale)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

3d array

pareto_p1k2_logf	<i>Logf for RUST</i>
------------------	----------------------

Description

Logf for RUST

Usage

pareto_p1k2_logf(params, x, t, kscale)

Arguments

- | | |
|--------|---------------------------------------|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| kscale | the known scale parameter |

Value

Scalar value.

pareto_p1k2_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
--------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

pareto_p1k2_logfdd(x, t, v1, v2, v3)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

pareto_p1k2_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

pareto_p1k2_logfddd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

3d array

pareto_p1k2_loglik	<i>observed log-likelihood function</i>
--------------------	---

Description

observed log-likelihood function

Usage

pareto_p1k2_loglik(vv, x, t, kscale)

Arguments

- vv parameters
- x a vector of training data values
- t a vector or matrix of predictors
- kscale the known scale parameter

Value

Scalar

pareto_p1k2_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-----------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
pareto_p1k2_logscores(logscores, x, t, kscale, debug)
```

Arguments

logscores	logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
kscale	the known scale parameter
debug	debug flag

Value

Two scalars

pareto_p1k2_means	<i>pareto_k1 distribution: RHP mean</i>
-------------------	---

Description

pareto_k1 distribution: RHP mean

Usage

```
pareto_p1k2_means(  
  means,  
  t0,  
  ml_params,  
  lddi,  
  lddd,  
  lambdad_rhp,  
  nx,  
  dim = 2,  
  kscale  
)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t0	a single value of the predictor (specify either t0 or n0 but not both)
m1_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters
kscale	the known scale parameter

Value

Two scalars

pareto_p1k2_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
-------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

pareto_p1k2_mu1fa(alpha, t0, v1, v2, kscale)

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
kscale	the known scale parameter

Value

Vector

pareto_p1k2_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
-------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

pareto_p1k2_mu2fa(alpha, t0, v1, v2, kscale)

Arguments

- alpha a vector of values of alpha (one minus probability)
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Matrix

pareto_p1k2_p1fa	<i>The first derivative of the cdf</i>
------------------	--

Description

The first derivative of the cdf

Usage

pareto_p1k2_p1fa(x, t0, v1, v2, kscale)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- kscale the known scale parameter

Value

Vector

pareto_p1k2_p2fa	<i>The second derivative of the cdf</i>
------------------	---

Description

The second derivative of the cdf

Usage

```
pareto_p1k2_p2fa(x, t0, v1, v2, kscale)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
kscale	the known scale parameter

Value

Matrix

pareto_p1k2_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
pareto_p1k2_pd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

pareto_p1k2_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

pareto_p1k2_pdd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

pareto_p1k2_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
---------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

pareto_p1k2_predictordata(predictordata, x, t, t0, params, kscale)

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf
kscale	the known scale parameter

Value

Two vectors

pareto_p1k2_waic	<i>Waic</i>
------------------	-------------

Description

Waic

Usage

```
pareto_p1k2_waic(waiccores, x, t, v1hat, v2hat, kscale, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
kscale	the known scale parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

pcauchy_p1	<i>Cauchy-with-p1 distribution function</i>
------------	---

Description

Cauchy-with-p1 distribution function

Usage

```
pcauchy_p1(x, t0, ymn, slope, scale)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
scale	the scale parameter of the distribution

Value

Vector

pexp_p1	<i>Exponential-with-p1 distribution function</i>
---------	--

Description

Exponential-with-p1 distribution function

Usage

```
pexp_p1(x, t0, ymn, slope)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor

Value

Vector

pfrechet_p2k1	<i>Frechet_k1-with-p2 distribution function</i>
---------------	---

Description

Frechet_k1-with-p2 distribution function

Usage

```
pfrechet_p2k1(x, t0, ymn, slope, lambda, kloc)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
lambda	the lambda parameter of the distribution
kloc	the known location parameter

Value

Vector

pgev_p1	<i>GEVD-with-p1: Distribution function</i>
---------	--

Description

GEVD-with-p1: Distribution function

Usage

```
pgev_p1(y, t0, ymn, slope, sigma, xi)
```

Arguments

y	a vector of values at which to calculate the density and distribution functions
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution

Value

Vector

pgev_p12	<i>GEVD-with-p1: Distribution function</i>
----------	--

Description

GEVD-with-p1: Distribution function

Usage

pgev_p12(y, t1, t2, ymn, slope, sigma1, sigma2, xi)

Arguments

- | | |
|--------|---|
| y | a vector of values at which to calculate the density and distribution functions |
| t1 | a vector of predictors for the mean |
| t2 | a vector of predictors for the sd |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma1 | first coefficient for the sigma parameter of the distribution |
| sigma2 | second coefficient for the sigma parameter of the distribution |
| xi | the shape parameter of the distribution |

Value

Vector

pgev_p123	<i>GEVD-with-p1: Distribution function</i>
-----------	--

Description

GEVD-with-p1: Distribution function

Usage

pgev_p123(y, t1, t2, t3, ymn, slope, sigma1, sigma2, xi1, xi2)

Arguments

y	a vector of values at which to calculate the density and distribution functions
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma1	first coefficient for the sigma parameter of the distribution
sigma2	second coefficient for the sigma parameter of the distribution
xi1	first coefficient for the shape parameter of the distribution
xi2	second coefficient for the shape parameter of the distribution

Value

Vector

pgev_p1k3

*GEV-with-known-shape-with-p1 distribution function***Description**

GEV-with-known-shape-with-p1 distribution function

Usage

pgev_p1k3(x, t0, ymn, slope, sigma, kshape)

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
kshape	the known shape parameter

Value

Vector

pgev_p1n	<i>GEVD-with-p1: Distribution function</i>
----------	--

Description

GEVD-with-p1: Distribution function

Usage

pgev_p1n(y, t0, params)

Arguments

- | | |
|--------|---|
| y | a vector of values at which to calculate the density and distribution functions |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| params | model parameters for calculating logf |

Value

Vector

pgumbel_p1	<i>Gumbel-with-p1 distribution function</i>
------------	---

Description

Gumbel-with-p1 distribution function

Usage

pgumbel_p1(x, t0, ymn, slope, sigma)

Arguments

- | | |
|-------|--|
| x | a vector of training data values |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma | the sigma parameter of the distribution |

Value

Vector

plnorm_p1	<i>Normal-with-p1 distribution function</i>
-----------	---

Description

Normal-with-p1 distribution function

Usage

```
plnorm_p1(x, t0, ymn, slope, sigma)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution

Value

Vector

plogis_p1	<i>Logistic-with-p1 distribution function</i>
-----------	---

Description

Logistic-with-p1 distribution function

Usage

```
plogis_p1(x, t0, ymn, slope, scale)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
scale	the scale parameter of the distribution

Value

Vector

plst_p1k3	<i>LST-with-p1 distribution function</i>
-----------	--

Description

LST-with-p1 distribution function

Usage

```
plst_p1k3(x, t0, ymn, slope, sigma, kdf)
```

Arguments

- | | |
|-------|--|
| x | a vector of training data values |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma | the sigma parameter of the distribution |
| kdf | the known degrees of freedom parameter |

Value

Vector

pnorm_p1	<i>Normal-with-p1 distribution function</i>
----------	---

Description

Normal-with-p1 distribution function

Usage

```
pnorm_p1(x, t0, ymn, slope, sigma)
```

Arguments

- | | |
|-------|--|
| x | a vector of training data values |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma | the sigma parameter of the distribution |

Value

Vector

pnorm_p12	<i>Normal-with-p12: Distribution function</i>
-----------	---

Description

Normal-with-p12: Distribution function

Usage

pnorm_p12(y, t01, t02, ymn, slope, sigma1, sigma2)

Arguments

- | | |
|--------|---|
| y | a vector of values at which to calculate the density and distribution functions |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma1 | first coefficient for the sigma parameter of the distribution |
| sigma2 | second coefficient for the sigma parameter of the distribution |

Value

Vector

pnorm_p1_formula	<i>Linear regression formula, densities</i>
------------------	---

Description

Linear regression formula, densities

Usage

pnorm_p1_formula(y, tresid, tresid0, nx, muhat0, v3hat)

Arguments

- | | |
|---------|---|
| y | a vector of values at which to calculate the density and distribution functions |
| tresid | predictor residuals |
| tresid0 | predictor residual at the point being predicted |
| nx | length of training data |
| muhat0 | muhat at the point being predicted |
| v3hat | third parameter |

Value

Vector

ppareto_p1k2	<i>pareto_k1-with-p2 distribution function</i>
--------------	--

Description

pareto_k1-with-p2 distribution function

Usage

ppareto_p1k2(x, t0, ymn, slope, kscale)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- ymn the location parameter of the function of the predictor
- slope the slope of the function of the predictor
- kscale the known scale parameter

Value

Vector

punif_formula	<i>Predictive CDFs</i>
---------------	------------------------

Description

Predictive CDFs

Usage

punif_formula(x, y)

Arguments

- x a vector of training data values
- y a vector of values at which to calculate the density and distribution functions

Value

Two vectors

pweibull_p2	<i>Weibull-with-p1 distribution function</i>
-------------	--

Description

Weibull-with-p1 distribution function

Usage

```
pweibull_p2(x, t0, shape, ymn, slope)
```

Arguments

x	a vector of training data values
t0	a single value of the predictor (specify either t0 or n0 but not both)
shape	the shape parameter of the distribution
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor

Value

Vector

qcauchy_p1	<i>Cauchy-with-p1 quantile function</i>
------------	---

Description

Cauchy-with-p1 quantile function

Usage

```
qcauchy_p1(p, t0, ymn, slope, scale)
```

Arguments

p	a vector of probabilities at which to generate predictive quantiles
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
scale	the scale parameter of the distribution

Value

Vector

qexp_p1	-with-p1 quantile function
---------	----------------------------

Description

-with-p1 quantile function

Usage

qexp_p1(p, t0, ymn, slope)

Arguments

- | | |
|-------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |

Value

Vector

qfrechet_p2k1	Frechet_k1-with-p2 quantile function
---------------	--------------------------------------

Description

Frechet_k1-with-p2 quantile function

Usage

qfrechet_p2k1(p, t0, ymn, slope, lambda, kloc)

Arguments

- | | |
|--------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| lambda | the lambda parameter of the distribution |
| kloc | the known location parameter |

Value

Vector

qgamma_k1_ppm

*Temporary dummy for one of the cp models***Description**

Temporary dummy for one of the cp models

Usage

```
qgamma_k1_ppm(x, p)
```

Arguments

x a vector of training data values
p a vector of probabilities at which to generate predictive quantiles

Value

q**** returns a list containing at least the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_value**: the value of the log-likelihood at the maximum.
- **standard_errors**: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- **ml_quantiles**: quantiles calculated using maximum likelihood.
- **cp_quantiles**: predictive quantiles calculated using a calibrating prior.
- **maic**: the AIC score for the maximum likelihood model, times -1/2.
- **cp_method**: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- **predictedparameter**: the estimated value for parameter, as a function of the predictor.
- **adjustedx**: the detrended values of x

r**** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_deviates**: random deviates calculated using maximum likelihood.
- **cp_deviates**: predictive random deviates calculated using a calibrating prior.
- **cp_method**: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_pdf**: density function from maximum likelihood.

- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

qgamma_ppm

Temporary dummy for one of the ppm models

Description

Temporary dummy for one of the ppm models

Usage

```
qgamma_ppm(x, p)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times -1/2.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

qgev_k12_ppm	<i>Temporary dummy for one of the ppm models</i>
--------------	--

Description

Temporary dummy for one of the ppm models

Usage

qgev_k12_ppm(x, p)

Arguments

- | | |
|---|---|
| x | a vector of training data values |
| p | a vector of probabilities at which to generate predictive quantiles |

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

qgev_mpd_ppm

Temporary dummy for one of the ppm models

Description

Temporary dummy for one of the ppm models

Usage

```
qgev_mpd_ppm(x, p)
```

Arguments

x a vector of training data values
p a vector of probabilities at which to generate predictive quantiles

Value

q**** returns a list containing at least the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_value**: the value of the log-likelihood at the maximum.
- **standard_errors**: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- **ml_quantiles**: quantiles calculated using maximum likelihood.
- **cp_quantiles**: predictive quantiles calculated using a calibrating prior.
- **maic**: the AIC score for the maximum likelihood model, times -1/2.
- **cp_method**: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- **predictedparameter**: the estimated value for parameter, as a function of the predictor.
- **adjustedx**: the detrended values of x

r**** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_deviates**: random deviates calculated using maximum likelihood.
- **cp_deviates**: predictive random deviates calculated using a calibrating prior.
- **cp_method**: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- **ml_params**: maximum likelihood estimates for the parameters.
- **ml_pdf**: density function from maximum likelihood.

- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

qgev_p1	<i>GEVD-with-p1: Quantile function</i>
---------	--

Description

GEVD-with-p1: Quantile function

Usage

qgev_p1(p, t0, ymn, slope, sigma, xi)

Arguments

p	a vector of probabilities at which to generate predictive quantiles
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution

Value

Vector

qgev_p12	<i>GEVD-with-p1: Quantile function</i>
----------	--

Description

GEVD-with-p1: Quantile function

Usage

qgev_p12(p, t1, t2, ymn, slope, sigma1, sigma2, xi)

Arguments

- | | |
|--------|---|
| p | a vector of probabilities at which to generate predictive quantiles |
| t1 | a vector of predictors for the mean |
| t2 | a vector of predictors for the sd |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma1 | first coefficient for the sigma parameter of the distribution |
| sigma2 | second coefficient for the sigma parameter of the distribution |
| xi | the shape parameter of the distribution |

Value

Vector

qgev_p123	<i>GEVD-with-p1: Quantile function</i>
-----------	--

Description

GEVD-with-p1: Quantile function

Usage

qgev_p123(p, t1, t2, t3, ymn, slope, sigma1, sigma2, xi1, xi2)

Arguments

p	a vector of probabilities at which to generate predictive quantiles
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma1	first coefficient for the sigma parameter of the distribution
sigma2	second coefficient for the sigma parameter of the distribution
xi1	first coefficient for the shape parameter of the distribution
xi2	second coefficient for the shape parameter of the distribution

Value

Vector

qgev_p1k3	<i>GEV-with-known-shape-with-p1 quantile function</i>
-----------	---

Description

GEV-with-known-shape-with-p1 quantile function

Usage

qgev_p1k3(p, t0, ymn, slope, sigma, kshape)

Arguments

p	a vector of probabilities at which to generate predictive quantiles
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution
kshape	the known shape parameter

Value

Vector

qgev_p1n	<i>GEVD-with-p1: Quantile function</i>
----------	--

Description

GEVD-with-p1: Quantile function

Usage

qgev_p1n(p, t0, params)

Arguments

- | | |
|--------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| params | model parameters for calculating logf |

Value

Vector

qgev_p1_ppm	<i>Temporary dummy for one of the ppm models</i>
-------------	--

Description

Temporary dummy for one of the ppm models

Usage

qgev_p1_ppm(x, t, n0, p)

Arguments

- | | |
|----|---|
| x | a vector of training data values |
| t | a vector of predictors, such that length(t)=length(x) |
| n0 | an index for the predictor (specify either t0 or n0 but not both) |
| p | a vector of probabilities at which to generate predictive quantiles |

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

qgev_ppm

Temporary dummy for one of the ppm models

Description

Temporary dummy for one of the ppm models

Usage

```
qgev_ppm(x, p)
```

Arguments

x a vector of training data values
p a vector of probabilities at which to generate predictive quantiles

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.

- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

qgpd_k1_ppm

Temporary dummy for one of the ppm models

Description

Temporary dummy for one of the ppm models

Usage

```
qgpd_k1_ppm(x, p)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

qgumbel_p1

Gumbel-with-p1 quantile function

Description

Gumbel-with-p1 quantile function

Usage

```
qgumbel_p1(p, t0, ymn, slope, sigma)
```

Arguments

p	a vector of probabilities at which to generate predictive quantiles
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution

Value

Vector

qlnorm_p1	<i>Normal-with-p1 quantile function</i>
-----------	---

Description

Normal-with-p1 quantile function

Usage

qlnorm_p1(p, t0, ymn, slope, sigma)

Arguments

p	a vector of probabilities at which to generate predictive quantiles
t0	a single value of the predictor (specify either t0 or n0 but not both)
ymn	the location parameter of the function of the predictor
slope	the slope of the function of the predictor
sigma	the sigma parameter of the distribution

Value

Vector

qlogis_p1	<i>Logistic-with-p1 quantile function</i>
-----------	---

Description

Logistic-with-p1 quantile function

Usage

```
qlogis_p1(p, t0, ymn, slope, scale)
```

Arguments

- | | |
|-------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| scale | the scale parameter of the distribution |

Value

Vector

qlst_p1k3	<i>LST-with-p1 quantile function</i>
-----------	--------------------------------------

Description

LST-with-p1 quantile function

Usage

```
qlst_p1k3(p, t0, ymn, slope, sigma, kdf)
```

Arguments

- | | |
|-------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma | the sigma parameter of the distribution |
| kdf | the known degrees of freedom parameter |

Value

Vector

qnorm_p1	<i>Normal-with-p1 quantile function</i>
----------	---

Description

Normal-with-p1 quantile function

Usage

```
qnorm_p1(p, t0, ymn, slope, sigma)
```

Arguments

- | | |
|-------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma | the sigma parameter of the distribution |

Value

Vector

qnorm_p12	<i>Normal-with-p12: Quantile function</i>
-----------	---

Description

Normal-with-p12: Quantile function

Usage

```
qnorm_p12(p, t01, t02, ymn, slope, sigma1, sigma2)
```

Arguments

- | | |
|--------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t01 | a single value of the predictor (specify either t01 or n01 but not both) |
| t02 | a single value of the predictor (specify either t02 or n02 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| sigma1 | first coefficient for the sigma parameter of the distribution |
| sigma2 | second coefficient for the sigma parameter of the distribution |

Value

Vector

qnorm_p1_formula	<i>Linear regression formula, quantiles</i>
------------------	---

Description

Linear regression formula, quantiles

Usage

```
qnorm_p1_formula(alpha, tresid, tresid0, nx, muhat0, v3hat)
```

Arguments

- | | |
|---------|---|
| alpha | a vector of values of alpha (one minus probability) |
| tresid | predictor residuals |
| tresid0 | predictor residual at the point being predicted |
| nx | length of training data |
| muhat0 | muhat at the point being predicted |
| v3hat | third parameter |

Value

Vector

qntt_ppm	<i>Temporary dummy for one of the ppm models</i>
----------	--

Description

Temporary dummy for one of the ppm models

Usage

```
qntt_ppm(x, p)
```

Arguments

- | | |
|---|---|
| x | a vector of training data values |
| p | a vector of probabilities at which to generate predictive quantiles |

Value

q**** returns a list containing at least the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_value: the value of the log-likelihood at the maximum.
- standard_errors: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- ml_quantiles: quantiles calculated using maximum likelihood.
- cp_quantiles: predictive quantiles calculated using a calibrating prior.
- maic: the AIC score for the maximum likelihood model, times -1/2.
- cp_method: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- predictedparameter: the estimated value for parameter, as a function of the predictor.
- adjustedx: the detrended values of x

r**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_deviates: random deviates calculated using maximum likelihood.
- cp_deviates: predictive random deviates calculated using a calibrating prior.
- cp_method: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_pdf: density function from maximum likelihood.
- cp_pdf: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- ml_params: maximum likelihood estimates for the parameters.
- ml_cdf: distribution function from maximum likelihood.
- cp_cdf: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- cp_method: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- theta_samples: random samples from the parameter posterior.

qpareto_p1k2	<i>pareto_k1-with-p2 quantile function</i>
--------------	--

Description

pareto_k1-with-p2 quantile function

Usage

qpareto_p1k2(p, t0, ymn, slope, kscale)

Arguments

- | | |
|--------|--|
| p | a vector of probabilities at which to generate predictive quantiles |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| ymn | the location parameter of the function of the predictor |
| slope | the slope of the function of the predictor |
| kscale | the known scale parameter |

Value

Vector

qunif_formula	<i>Predictive Quantiles</i>
---------------	-----------------------------

Description

Predictive Quantiles

Usage

qunif_formula(x, p)

Arguments

- | | |
|---|---|
| x | a vector of training data values |
| p | a vector of probabilities at which to generate predictive quantiles |

Value

Two vectors

qweibull_p2	Weibull-with-p1 quantile function
-------------	-----------------------------------

Description

Weibull-with-p1 quantile function

Usage

```
qweibull_p2(p, t0, shape, ymn, slope)
```

Arguments

- p a vector of probabilities at which to generate predictive quantiles
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- shape the shape parameter of the distribution
- ymn the location parameter of the function of the predictor
- slope the slope of the function of the predictor

Value

Vector

reltest	Evaluation of Reliability for Models in the fitdistcp Package
---------	---

Description

Uses simulations to evaluate the reliability of the predictive quantiles produced by the q****_cp routines in the fitdistcp package.

Usage

```
reltest(  
  model = "exp",  
  ntrials = 1000,  
  nrepeats = 3,  
  nx = 20,  
  params = NA,  
  alpha = seq(0.005, 0.995, 0.005),  
  plotflag = TRUE,  
  verbose = TRUE,  
  dmgs = TRUE,  
  debug = FALSE,
```

```

    aderivs = TRUE,
    unbiasedv = FALSE,
    pwm = FALSE,
    minxi = -10,
    maxx = 10
  )

```

Arguments

model	which distribution to test. Possibles values are "exp", "pareto_k1", "halfnorm", "unif", "norm", "norm_dmgs", "gnorm_k3", "lnorm", "lnorm_dmgs", "logis", "lst_k3", "cauchy", "gumbel", "frechet_k1", "weibull", "gev_k3", "exp_p1", "pareto_p1k3", "norm_p1", "lnorm_p1", "logis_p1", "lst_p1k4", "cauchy_p1", "gumbel_p1", "frechet_p2k1", "weibull_p2", "gev_p1k4", "norm_p12", "lst_p12k5", "gamma", "invgamma", "invgauss", "gev", "gpd_k1", "gev_p1", "gev_p12", "gev_p123".
ntrials	the number of trials to run. 5000 typically gives good results.
nrepeats	the number of entire repeats of the test to run, to check for convergence. 3 is a good choice.
nx	the length of the training data to use.
params	values for the parameters for the specified distribution
alpha	the exceedance probability values at which to test
plotflag	logical to turn the plotting on and off
verbose	logical to turn loop counting on and off
dmgs	logical to turn DMGS calculations on and off (to optimize speed for maxlik only calculations)
debug	logical for turning debug messages on and off
aderivs	logical for whether to use analytic derivatives (instead of numerical)
unbiasedv	logical for whether to use the unbiased variance instead of maxlik (for the normal)
pwm	logical for whether to use PWM instead of maxlik (for the GEV)
minxi	minimum value for EVT shape parameter
maxxi	maximum value for EVT shape parameter

Details

The maximum likelihood quantiles (plotted in blue) do not give good reliability. They typically underestimate the tails (see panel (f)).

For "exp", "pareto_k1", "unif", "norm", "lnorm", "norm_p1" and "lnorm_p1", the calibrating prior quantiles are calculated using the right Haar prior and an exact solution for the Bayesian prediction integral. They will converge towards exact reliability with a large enough number of trials, for any sample size.

For "halfnorm", "norm_dmgs", "lnorm_dmgs", "gnorm_k3", "logis", "lst_k3", "cauchy", "gumbel", "frechet_k1", "weibull", "gev_k3", "exp_p1", "pareto_p1k3", "gumbel_p1", "logis_p1" and

"1st_p1k4", "cauchy_p1", "gumbel_p1", "frechet_p2k1", "weibull_p2", "gev_p1k4", "norm_p12", "1st_p12k5" the calibrating prior quantiles are calculated using the right Haar prior, with the DMGS asymptotic solution for the Bayesian prediction integral. They will converge towards good reliability with a large enough number of trials, with the only deviation from exact reliability being due to the neglect of higher order terms in the asymptotic expansion. They will converge towards exact reliability with a large enough number of trials and a large enough sample size.

For "gamma", "invgamma", "invgauss", "gev", "gpd_k1" and "gev_p1", "gev_p12", "gev_p123", the calibrating prior quantiles are calculated using the "fitdistcp" recommended calibrating priors, with the DMGS asymptotic solution for the Bayesian prediction integral. The chosen priors give reasonably good reliability with a large enough number of trials, and for large sample sizes, but may give poor reliability for small sample sizes (e.g., $n < 20$).

Value

A plot showing 9 different reliability checks, and a list containing various outputs, including the probabilities shown in the plot.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to fitdistcp, with more examples, is given [on this webpage](#).

The fitdistcp package currently includes the following models (in alphabetical order):

- Cauchy (cauchy),
- Cauchy with linear predictor on the mean (cauchy_p1),
- Exponential (exp),
- Exponential with log-linear predictor on the scale (exp_p1),
- Frechet with known location parameter (frechet_k1),
- Frechet with log-linear predictor on the scale and known location parameter (frechet_p2k1),
- Gamma (gamma),
- Generalized normal (gnorm),
- GEV (gev),
- GEV with linear predictor on the location (gev_p1),

- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
set.seed(1)
# example 1
# -runs the default settings, which test reliability for the exponential distribution
reltest()
```

reltest2

*Evaluation of Reliability for Certain Additional Models in the
fitdistcp Package*

Description

This routine is mainly for reproducing certain results in Jewson et al. (2025), and not of general interest.

It uses simulations to evaluate the reliability of the predictive quantiles produced by the `qgev_cp`, `ggpd_cp` and `qgev_p1_cp` routines in the `fitdistcp` package. For each model, results for 5 models are calculated. This is to illustrate that the calibrating prior predictions dominate the `ml`, `flat`, `crhp_ml` and `jp` predictions, in terms of reliability.

Usage

```
reltest2(
  model = "gev",
  ntrials = 100,
  nrepeats = 3,
  nx = 50,
  params = c(0, 1, 0),
  alpha = seq(0.005, 0.995, 0.005),
  plotflag = TRUE,
  verbose = TRUE
)
```

Arguments

<code>model</code>	which distribution to test. Possibles values are "gev", "gpd_k1", "gev_p1".
<code>ntrials</code>	the number of trials to run. 5000 typically gives good results.
<code>nrepeats</code>	the number of entire repeats of the test to run, to check for convergence. 3 is a good choice.
<code>nx</code>	the length of the training data.
<code>params</code>	values for the parameters for the specified distribution
<code>alpha</code>	the alpha values at which to test
<code>plotflag</code>	logical to turn the plotting on and off
<code>verbose</code>	logical to turn loop counting on and off

Details

The maximum likelihood quantiles (plotted in blue) do not give good reliability. They typically underestimate the tails (see panel (f)).

The `cp` predictive quantiles generally give reasonably good reliability, especially for sample sizes of ~ 100 . The other predictions generally give poor reliability.

Value

A plot showing 9 different reliability checks, and a list containing various outputs, including the probabilities shown in the plot.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean (`gumbel_p1`),
- Half-normal (`halfnorm`),

- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine reltest.

Model selection among models can be demonstrated using the routines ms_flat_1tail, ms_flat_2tail, ms_predictors_1tail, and ms_predictors_2tail,

Examples

```
set.seed(1)
# example 1
# -runs the default settings, which test reliability for the GEV distribution
reltest2(nrepeats=1)
```

reltest2_cases	Cases
----------------	-------

Description

Cases

Usage

```
reltest2_cases(model = "gev", nx = 50, params)
```

Arguments

- model which distribution to test. Possibles values are "gev", "gpd_k1", "gev_pred1".
- nx length of training data
- params model parameters

Value

Two integers

reltest2_makeup	Cases
-----------------	-------

Description

Cases

Usage

reltest2_makeup(model, pred1, tt0, params)

Arguments

- model which distribution to test. Possibles values are "gev", "gpd_k1", "gev_pred1".
- pred1 quantile predictions
- tt0 value of predictor vector
- params model parameters

Value

Vector

reltest2_plot	Plotting routine for reltest2
---------------	-------------------------------

Description

Plots 9 diagnostics related to predictive probability matching.

Usage

```
reltest2_plot(  
  model,  
  ntrials,  
  nrepeats,  
  nx,  
  params,  
  nmethods,  
  alpha,  
  freqexceeded,  
  case  
)
```

Arguments

model	which distribution to test. Possibles values are "gev", "gpd", "gev_p1".
ntrials	the number of trials o run. 5000 typically gives good results.
nrepeats	the number of entire repeats of the test to run, to check for convergence
nx	the length of the training data.
params	values for the parameters for the specified distribution
nmethods	the number of methods being tested
alpha	the values of alpha being tested
freqexceeded	the exceedance counts
case	there are 3 cases (must be set to case=1 except for my testing)

Value

Plots the results of reliability testing

reltest2_predict	<i>Make prediction from one model</i>
------------------	---------------------------------------

Description

Make prediction from one model

Usage

```
reltest2_predict(model = "gev", xx, tt, n0, pp, params, case, nmethods)
```

Arguments

model	which distribution to test. Possibles values are "exp", "pareto_k1", "halfnorm", "norm", "lnorm", "gumbel", "frechet_k1", "weibull", "gev_k3", "logis", "lst_k3", "cauchy", "norm_p1", "lnorm_p1", "logis_p1", "lst_k3p1", "gumbel_p1", "norm_p12", "gev", "gpd", "gev_p1".
xx	training data
tt	predictor vector
n0	index for predictor vector
pp	probabilities to predict
params	model parameters
case	the case number: different models have different lists of methods
nmethods	the number of methods: different models have different numbers of methods

Value

Vector

reltest2_simulate	<i>Random training data from one model</i>
-------------------	--

Description

Random training data from one model

Usage

```
reltest2_simulate(model = "gev", nx = 50, tt, params)
```

Arguments

model	which distribution to test. Possibles values are "gev", "gpd_k1", "gev_pred1".
nx	the length of the training data.
tt	the predictor
params	values for the parameters for the specified distribution

Value

Vector

reltest_makeep	<i>Calculate EP from one model</i>
----------------	------------------------------------

Description

Calculate EP from one model

Usage

```
reltest_makeep(model, pred1, tt0, tt10, tt20, tt30, params)
```

Arguments

model	which distribution to test. Possibles values are "exp", "pareto_k2", "halfnorm", "unif", "norm", "norm_dmgs", "gnorm_k3", "lnorm", "lnorm_dmgs", "logis", "lst_k3", "cauchy", "gumbel", "frechet_k1", "weibull", "gev_k3", "exp_p1", "pareto_p1k2", "norm_p1", "lnorm_p1", "logis_p1", "lst_p1k3", "cauchy_p1", "gumbel_p1", "frechet_p2k1", "weibull_p2", "gev_p1k3", "norm_p12", "lst_p12k3", "gamma", "invgamma", "invgauss", "gev", "gpd_k1", "gev_p1". "gev_p12". "gev_p123".
pred1	quantile predictions
tt0	value of the predictor
tt10	value of predictor 1
tt20	value of predictor 2
tt30	value of predictor 3
params	the model parameters

Value

Vector

reltest_makemaxep	<i>Calculate MaxEP from one model</i>
-------------------	---------------------------------------

Description

Calculate MaxEP from one model

Usage

```
reltest_makemaxep(model, ml_max, tt0, tt10, tt20, tt30, params)
```

Arguments

model	which distribution to test. Possibles values are "gev", "gpd_k1", "gev_p1". "gev_p12". "gev_p123".
ml_max	predicted max value
tt0	value of the predictor
tt10	value of predictor 1
tt20	value of predictor 2
tt30	value of predictor 3
params	the model parameters

Value

Vector

reltest_params	<i>Set default params for the chosen model</i>
----------------	--

Description

Set default params for the chosen model

Usage

```
reltest_params(model = "exp", params)
```

Arguments

model	which distribution to test. Possibles values are "exp", "pareto_k2", "halfnorm", "unif", "norm", "norm_dmgs", "gnorm_k3", "lnorm", "lnorm_dmgs", "logis", "lst_k3", "cauchy", "gumbel", "frechet_k1", "weibull", "gev_k3", "exp_p1", "pareto_p1k2", "norm_p1", "lnorm_p1", "logis_p1", "lst_p1k3", "cauchy_p1", "gumbel_p1", "frechet_p2k1", "weibull_p2", "gev_p1k3", "norm_p12", "lst_p12k3", "gamma", "invgamma", "invgauss", "gev", "gpd_k1", "gev_p1". "gev_p12". "gev_p123".
params	values for the parameters for the specified distribution

Value

Vector

reltest_predict	<i>Make prediction from one model</i>
-----------------	---------------------------------------

Description

Make prediction from one model

Usage

```
reltest_predict(  
  model,  
  xx,  
  tt,  
  tt1,  
  tt2,  
  tt3,  
  n0,  
  n10,  
  n20,  
  n30,  
  pp,  
  params,  
  dmgs = TRUE,  
  debug = FALSE,  
  aderivs = TRUE,  
  unbiasedv = FALSE,  
  pwm = FALSE,  
  minxi = -10,  
  maxx = 10  
)
```

Arguments

model	which distribution to test. Possibles values are "exp", "pareto_k2", "halfnorm", "unif", "norm", "norm_dmgs", "gnorm_k3", "lnorm", "lnorm_dmgs", "logis", "lst_k3", "cauchy", "gumbel", "frechet_k1", "weibull", "gev_k3", "exp_p1", "pareto_p1k2", "norm_p1", "lnorm_p1", "logis_p1", "lst_p1k3", "cauchy_p1", "gumbel_p1", "frechet_p2k1", "weibull_p2", "exp_p1k4", "norm_p12", "lst_p12k3", "gamma", "invgamma", "invgauss", "gev", "gpd_k1", "gev_p1". "gev_p12". "gev_p123".
xx	training data
tt	predictor vector
tt1	predictor vector 1
tt2	predictor vector 2
tt3	predictor vector 3

n0	index for predictor vector
n10	index for predictor vector 1
n20	index for predictor vector 2
n30	index for predictor vector 2
pp	probabilites at which to make quantile predictions
params	model parameters
dmgs	flag for whether to run dmgs calculations or not
debug	flag for turning debug messages on
aderivs	a logical for whether to use analytic derivatives (instead of numerical)
unbiasedv	a logical for whether to use the unbiased variance instead of maxlik (for the normal)
pwm	a logical for whether to use PWM instead of maxlik (for the GEV)
minxi	minimum value for EVT shape parameter
maxxi	maximum value for EVT shape parameter

Value

Two vectors

reltest_simulate	<i>Random training data from one model</i>
------------------	--

Description

Random training data from one model

Usage

```
reltest_simulate(
  model = "exp",
  nx = 20,
  tt,
  tt1,
  tt2,
  tt3,
  params,
  minxi = -10,
  maxxi = -10
)
```

Arguments

model	which distribution to test. Possibles values are "exp", "pareto_k2", "halfnorm", "unif", "norm", "norm_dmgs", "gnorm_k3", "lnorm", "lnorm_dmgs", "logis", "lst_k3", "cauchy", "gumbel", "frechet_k1", "weibull", "gev_k3", "exp_p1", "pareto_p1k2", "norm_p1", "lnorm_p1", "logis_p1", "lst_p1k3", "cauchy_p1", "gumbel_p1", "frechet_p2k1", "weibull_p2", "gev_p1k3", "norm_p12", "lst_p12k3", "gamma", "invgamma", "invgauss", "gev", "gpd_k1", "gev_p1". "gev_p12". "gev_p123".
nx	the length of the training data to use.
tt	predictor vector
tt1	predictor vector 1
tt2	predictor vector 2
tt3	predictor vector 2
params	values for the parameters for the specified distribution
minxi	minimum value for EVT shape parameter
maxxi	maximum value for EVT shape parameter

Value

Vector

rgev_minmax	<i>rgev but with maxlik xi guaranteed within bounds</i>
-------------	---

Description

rgev but with maxlik xi guaranteed within bounds

Usage

rgev_minmax(nx, mu = 0, sigma = 1, xi = 0, minxi = -1, maxxi = 1)

Arguments

nx	length of training data
mu	the location parameter of the distribution
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi

Value

Vector

rgev_p123_minmax	<i>rgev for gev_p123 but with maxlik xi within bounds</i>
------------------	---

Description

rgev for gev_p123 but with maxlik xi within bounds

Usage

```
rgev_p123_minmax(  
  nx,  
  mu = 0,  
  sigma = 1,  
  xi = 0,  
  t1,  
  t2,  
  t3,  
  minxi = -0.45,  
  maxx = 0.45,  
  centering = TRUE  
)
```

Arguments

nx	length of training data
mu	the location parameter of the distribution
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
t3	a vector of predictors for the shape
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
centering	indicates whether the routine should center the data or not

Value

Vector

rgev_p12_minmax	<i>rgev for gev_p12 but with maxlik xi within bounds</i>
-----------------	--

Description

rgev for gev_p12 but with maxlik xi within bounds

Usage

```
rgev_p12_minmax(  
  nx,  
  mu = 0,  
  sigma = 1,  
  xi = 0,  
  t1,  
  t2,  
  minxi = -0.45,  
  maxx = 0.45,  
  centering = TRUE  
)
```

Arguments

nx	length of training data
mu	the location parameter of the distribution
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution
t1	a vector of predictors for the mean
t2	a vector of predictors for the sd
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
centering	indicates whether the routine should center the data or not

Value

Vector

rgev_p1n_minmax	<i>rgev for gev_p1n but with maxlik xi within bounds</i>
-----------------	--

Description

rgev for gev_p1n but with maxlik xi within bounds

Usage

```
rgev_p1n_minmax(  
  nx,  
  mu = 0,  
  sigma = 1,  
  xi = 0,  
  tt,  
  minxi = -0.45,  
  maxx = 0.45,  
  centering = TRUE  
)
```

Arguments

nx	length of training data
mu	the location parameter of the distribution
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution
tt	a vector of predictors
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
centering	indicates whether the routine should center the data or not

Value

Vector

rgev_p1_minmax	<i>rgev for gev_p1 but with maxlik xi within bounds</i>
----------------	---

Description

rgev for gev_p1 but with maxlik xi within bounds

Usage

```
rgev_p1_minmax(  
  nx,  
  mu = 0,  
  sigma = 1,  
  xi = 0,  
  tt,  
  minxi = -0.45,  
  maxx = 0.45,  
  centering = TRUE  
)
```

Arguments

nx	length of training data
mu	the location parameter of the distribution
sigma	the sigma parameter of the distribution
xi	the shape parameter of the distribution
tt	a vector of predictors
minxi	minimum value of shape parameter xi
maxxi	maximum value of shape parameter xi
centering	indicates whether the routine should center the data or not

Value

Vector

rgpd_k1_minmax	<i>rgpd for gpd_k1 but with maxlik xi within bounds</i>
----------------	---

Description

rgpd for gpd_k1 but with maxlik xi within bounds

Usage

rgpd_k1_minmax(nx, kloc, sigma, xi, minxi = -0.45, maxxi = 0.45)

Arguments

- nx length of training data
- kloc the known location parameter
- sigma the sigma parameter of the distribution
- xi the shape parameter of the distribution
- minxi minimum value of shape parameter xi
- maxxi maximum value of shape parameter xi

Value

Vector

rhp_dmgs_cpmethod	<i>Generates a comment about the method</i>
-------------------	---

Description

Generates a comment about the method

Usage

rhp_dmgs_cpmethod()

Value

String

rust_pumethod	<i>Generates a comment about the method</i>
---------------	---

Description

Generates a comment about the method

Usage

```
rust_pumethod()
```

Value

String

testppm_plot	<i>Plotting routine for testppm</i>
--------------	-------------------------------------

Description

Plots 9 diagnostics related to predictive probability matching.

Usage

```
testppm_plot(  
  model,  
  ntrials,  
  nrepeats,  
  nx,  
  params,  
  nmethods,  
  alpha,  
  freqexceeded  
)
```

Arguments

model	which distribution to test. Possibles values are
ntrials	the number of trials to run. 5000 typically gives good results.
nrepeats	the number of entire repeats of the test to run, to check for convergence
nx	the length of the training data.
params	values for the parameters for the specified distribution
nmethods	the number of methods being tested
alpha	the values of alpha being tested
freqexceeded	the exceedance counts

Value

Plots the results of reliability testing

unif_cp

Uniform Distribution Predictions Based on a Calibrating Prior

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qunif_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  debug = FALSE,
  aderivs = TRUE
)

runif_cp(n, x, mlcp = TRUE, debug = FALSE, aderivs = TRUE)

dunif_cp(x, y = x, debug = FALSE, aderivs = TRUE)

punif_cp(x, y = x, debug = FALSE, aderivs = TRUE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>debug</code>	logical for turning on debug messages
<code>aderivs</code>	(for code testing only) logical for whether to use analytic derivatives (instead of numerical). By default almost all models now use analytical derivatives.
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).

- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The uniform distribution has probability density function

$$f(x; min, max) = \frac{1}{max - min}$$

and zero otherwise, where $min \leq x \leq max$ is the random variable and min, max are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(\lambda) \propto \frac{1}{max - min}$$

as given in Jewson et al. (2025).

Optional Return Values

`q****` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (analytic integration)

For this model, the Bayesian prediction equation is integrated analytically.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

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References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),

- Gumbel with linear predictor on the mean(gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d025unif_example_data_v1
cat("length(x)=",length(x),"\\n")
p=c(1:9)/10
q=qunif_cp(x,p)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qunif_cp)",
main="unif: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
```

Description

The `fitdistcp` package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data `x`. For model `****` the five functions are as follows:

- `q****_cp` returns predictive quantiles at the specified probabilities `p`, and various other diagnostics.
- `r****_cp` returns `n` random deviates from the predictive distribution.
- `d****_cp` returns the predictive density function at the specified values `y`
- `p****_cp` returns the predictive distribution function at the specified values `y`
- `t****_cp` returns `n` random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qweibull_cp(
  x,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  debug = FALSE
)

rweibull_cp(n, x, rust = FALSE, mlcp = TRUE, debug = FALSE)

dweibull_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
pweibull_cp(x, y = x, rust = FALSE, nrust = 1000, debug = FALSE)
```

```
tweibull_cp(n, x, debug = FALSE)
```

Arguments

<code>x</code>	a vector of training data values
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether maxlik and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

`q****` returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, `q****` additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of `x`

`r****` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

`d***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`p***` returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

`t***` returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Weibull distribution has exceedance distribution function

$$S(x; k, \sigma) = \exp \left(- \left(\frac{x}{\sigma} \right)^k \right)$$

where $x \geq 0$ is the random variable and $k > 0, \sigma > 0$ are the parameters.

The calibrating prior is given by the right Haar prior, which is

$$\pi(k, \sigma) \propto \frac{1}{k\sigma}$$

as given in Jewson et al. (2025).

Optional Return Values

`q***` optionally returns the following:

If `rust=TRUE`:

- `ru_quantiles`: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on `nrust` samples.

If `waicscores=TRUE`:

- `waic1`: the WAIC1 score for the calibrating prior model.
- `waic2`: the WAIC2 score for the calibrating prior model.

If `logscores=TRUE`:

- `ml_oos_logscore`: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- `cp_oos_logscore`: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If `means=TRUE`:

- `ml_mean`: analytic estimate of the mean of the MLE predictive distribution, where possible
- `cp_mean`: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

`r****` optionally returns the following:

If `rust=TRUE`:

- `ru_deviates`: `nrust` predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

`d****` optionally returns the following:

If `rust=TRUE`:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),

- GEV (gev),
- GEV with linear predictor on the location (gev_p1),
- GEV with 1-3 linear predictors on the location (gev_p1n),
- GEV with linear predictor on the location and log-linear prediction on the scale (gev_p12),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (gev_p123),
- GEV with linear predictor on the location and known shape (gev_p1k3),
- GEV with known shape (gev_k3),
- GPD with known location (gpd_k1),
- Gumbel (gumbel),
- Gumbel with linear predictor on the mean (gumbel_p1),
- Half-normal (halfnorm),
- Inverse gamma (invgamma),
- Inverse Gaussian (invgauss),
- t distribution with unknown location and scale and known DoF (1st_k3),
- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d052weibull_example_data_v1
p=c(1:9)/10
q=qweibull_cp(x,p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qweibull_cp)",
main="Weibull: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

weibull_f1fa	<i>The first derivative of the density</i>
--------------	--

Description

The first derivative of the density

Usage

```
weibull_f1fa(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Vector

weibull_f2fa	<i>The second derivative of the density</i>
--------------	---

Description

The second derivative of the density

Usage

```
weibull_f2fa(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

weibull_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_fd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

weibull_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_fdd(x, v1, v2)
```

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Matrix

weibull_ldda	<i>The second derivative of the normalized log-likelihood</i>
--------------	---

Description

The second derivative of the normalized log-likelihood

Usage

weibull_ldda(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Matrix

weibull_lddda	<i>The third derivative of the normalized log-likelihood</i>
---------------	--

Description

The third derivative of the normalized log-likelihood

Usage

weibull_lddda(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

weibull_logf	<i>Logf for RUST</i>
--------------	----------------------

Description

Logf for RUST

Usage

weibull_logf(params, x)

Arguments

- params model parameters for calculating logf
- x a vector of training data values

Value

Scalar value.

weibull_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

weibull_logfdd(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

Matrix

weibull_logfddd	<i>Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-----------------	--

Description

Third derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

weibull_logfddd(x, v1, v2)

Arguments

- x a vector of training data values
- v1 first parameter
- v2 second parameter

Value

3d array

weibull_loglik	<i>log-likelihood function</i>
----------------	--------------------------------

Description

log-likelihood function

Usage

weibull_loglik(vv, x)

Arguments

- vv parameters
- x a vector of training data values

Value

Scalar

weibull_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
-------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

```
weibull_logscores(logscores, x)
```

Arguments

- logscores logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime)
- x a vector of training data values

Value

Two scalars

weibull_means	<i>MLE and RHP predictive means</i>
---------------	-------------------------------------

Description

MLE and RHP predictive means

Usage

```
weibull_means(means, ml_params, lddi, lddd, lambdad_rhp, nx, dim = 2)
```

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

weibull_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
---------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

weibull_mu1fa(alpha, v1, v2)

Arguments

alpha	a vector of values of alpha (one minus probability)
v1	first parameter
v2	second parameter

Value

Vector

<code>weibull_mu2fa</code>	<i>Minus the second derivative of the cdf, at alpha</i>
----------------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

`weibull_mu2fa(alpha, v1, v2)`

Arguments

- | | |
|--------------------|---|
| <code>alpha</code> | a vector of values of alpha (one minus probability) |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |

Value

Matrix

<code>weibull_p1fa</code>	<i>The first derivative of the cdf</i>
---------------------------	--

Description

The first derivative of the cdf

Usage

`weibull_p1fa(x, v1, v2)`

Arguments

- | | |
|-----------------|----------------------------------|
| <code>x</code> | a vector of training data values |
| <code>v1</code> | first parameter |
| <code>v2</code> | second parameter |

Value

Vector

weibull_p2fa	<i>The second derivative of the cdf</i>
--------------	---

Description

The second derivative of the cdf

Usage

weibull_p2fa(x, v1, v2)

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| v1 | first parameter |
| v2 | second parameter |

Value

Matrix

weibull_p2_cp	<i>weibull Distribution with a Predictor on the Scale Parameter; Predictions Based on a Calibrating Prior</i>
---------------	---

Description

The fitdistcp package contains functions that generate predictive distributions for various statistical models, with and without parameter uncertainty. Parameter uncertainty is included by using Bayesian prediction with a type of objective prior known as a calibrating prior. Calibrating priors are chosen to give predictions that give good reliability (i.e., are well calibrated), for any underlying true parameter values.

There are five functions for each model, each of which uses training data x. For model **** the five functions are as follows:

- q****_cp returns predictive quantiles at the specified probabilities p, and various other diagnostics.
- r****_cp returns n random deviates from the predictive distribution.
- d****_cp returns the predictive density function at the specified values y
- p****_cp returns the predictive distribution function at the specified values y
- t****_cp returns n random deviates from the posterior distribution of the model parameters.

The `q`, `r`, `d`, `p` routines return two sets of results, one based on maximum likelihood, and the other based on a calibrating prior. The prior used depends on the model, and is given under Details below.

Where possible, the Bayesian prediction integral is solved analytically. Otherwise, DMGS asymptotic expansions are used. Optionally, a third set of results is returned that integrates the prediction integral by sampling the parameter posterior distribution using the RUST rejection sampling algorithm.

Usage

```
qweibull_p2_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  p = seq(0.1, 0.9, 0.1),
  means = FALSE,
  waicscores = FALSE,
  logscores = FALSE,
  dmgs = TRUE,
  rust = FALSE,
  nrust = 1e+05,
  predictordata = TRUE,
  centering = TRUE,
  debug = FALSE
)

rweibull_p2_cp(
  n,
  x,
  t,
  t0 = NA,
  n0 = NA,
  rust = FALSE,
  mlcp = TRUE,
  debug = FALSE
)

dweibull_p2_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)
```

```

pweibull_p2_cp(
  x,
  t,
  t0 = NA,
  n0 = NA,
  y = x,
  rust = FALSE,
  nrust = 1000,
  centering = TRUE,
  debug = FALSE
)

tweibull_p2_cp(n, x, t, debug = FALSE)

```

Arguments

<code>x</code>	a vector of training data values
<code>t</code>	a vector of predictors, such that <code>length(t)=length(x)</code>
<code>t0</code>	a single value of the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>n0</code>	an index for the predictor (specify either <code>t0</code> or <code>n0</code> but not both)
<code>p</code>	a vector of probabilities at which to generate predictive quantiles
<code>means</code>	logical that indicates whether to run additional calculations and return analytical estimates for the distribution means (longer runtime)
<code>waicscores</code>	logical that indicates whether to run additional calculations and return estimates for the WAIC1 and WAIC2 scores (longer runtime)
<code>logscores</code>	logical that indicates whether to run additional calculations and return leave-one-out estimates of the log-score (much longer runtime, non-EVT models only)
<code>dmgs</code>	logical that indicates whether DMGS calculations should be run or not (longer run time)
<code>rust</code>	logical that indicates whether RUST-based posterior sampling calculations should be run or not (longer run time)
<code>nrust</code>	the number of posterior samples used in the RUST calculations
<code>predictordata</code>	logical that indicates whether <code>predictordata</code> should be calculated
<code>centering</code>	logical that indicates whether the predictor should be centered
<code>debug</code>	logical for turning on debug messages
<code>n</code>	the number of random samples required
<code>mlcp</code>	logical that indicates whether <code>maxlik</code> and parameter uncertainty calculations should be performed (turn off to speed up RUST)
<code>y</code>	a vector of values at which to calculate the density and distribution functions

Value

q**** returns a list containing at least the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_value`: the value of the log-likelihood at the maximum.
- `standard_errors`: estimates of the standard errors on the parameters, from the inverse observed information matrix.
- `ml_quantiles`: quantiles calculated using maximum likelihood.
- `cp_quantiles`: predictive quantiles calculated using a calibrating prior.
- `maic`: the AIC score for the maximum likelihood model, times $-1/2$.
- `cp_method`: a comment about the method used to generate the cp prediction.

For models with predictors, q**** additionally returns:

- `predictedparameter`: the estimated value for parameter, as a function of the predictor.
- `adjustedx`: the detrended values of x

r**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_deviates`: random deviates calculated using maximum likelihood.
- `cp_deviates`: predictive random deviates calculated using a calibrating prior.
- `cp_method`: a comment about the method used to generate the cp prediction.

d**** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_pdf`: density function from maximum likelihood.
- `cp_pdf`: predictive density function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

p*** returns a list containing the following:

- `ml_params`: maximum likelihood estimates for the parameters.
- `ml_cdf`: distribution function from maximum likelihood.
- `cp_cdf`: predictive distribution function calculated using a calibrating prior (not available in EVT routines, for mathematical reasons, unless using RUST).
- `cp_method`: a comment about the method used to generate the cp prediction.

t*** returns a list containing the following:

- `theta_samples`: random samples from the parameter posterior.

Details of the Model

The Weibull distribution with predictor on the scale parameter has exceedance distribution function

$$S(x; k, a, b) = \exp \left(- \left(\frac{x}{\sigma(a, b)} \right)^k \right)$$

where $x \geq 0$ is the random variable, $k > 0$ is the shape parameter and $\sigma = e^{a+bt}$ is the scale parameter, modelled as a function of parameters a, b and predictor t .

The calibrating prior is given by the right Haar prior, which is

$$\pi(k, \sigma) \propto \frac{1}{k}$$

as given in Jewson et al. (2025).

Optional Return Values

q**** optionally returns the following:

If rust=TRUE:

- ru_quantiles: predictive quantiles calculated using a calibrating prior, using posterior sampling with the RUST algorithm, based on inverting an empirical CDF based on nrust samples.

If waicscores=TRUE:

- waic1: the WAIC1 score for the calibrating prior model.
- waic2: the WAIC2 score for the calibrating prior model.

If logscores=TRUE:

- ml_oos_logscore: the leave-one-out logscore for the maximum likelihood prediction (not available in EVT routines, for mathematical reasons)
- cp_oos_logscore: the leave-one-out logscore for the parameter uncertainty model available in EVT routines, for mathematical reasons)

If means=TRUE:

- ml_mean: analytic estimate of the mean of the MLE predictive distribution, where possible
- cp_mean: analytic estimate of the mean of the calibrating prior predictive distribution, where mathematically possible. Can be compared with the mean estimated from random deviates.

r**** optionally returns the following:

If rust=TRUE:

- ru_deviates: nrust predictive random deviates calculated using a calibrating prior, using posterior sampling with RUST.

d**** optionally returns the following:

If rust=TRUE:

- `ru_pdf`: predictive density calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` density functions.

`p****` optionally returns the following:

If `rust=TRUE`:

- `ru_cdf`: predictive probability calculated using a calibrating prior, using posterior sampling with RUST, averaging over `nrust` distribution functions.

Selecting these additional outputs increases runtime. They are optional so that runtime for the basic outputs is minimised. This facilitates repeated experiments that evaluate reliability over many thousands of repeats.

Details (homogeneous models)

This model is a homogeneous model, and the `cp` results are based on the right Haar prior. For homogeneous models (models with sharply transitive transformation groups), a Bayesian prediction based on the right Haar prior gives exact reliability, as shown by Severini et al. (2002), even when the true parameters are unknown. This means that probabilities in the prediction will correspond to frequencies of future outcomes in repeated trials (if the model is correct).

Maximum likelihood prediction does not give reliable predictions, even when the model is correct, because it does not account for parameter uncertainty. In particular, maximum likelihood predictions typically underestimate the tail in repeated trials.

The reliability of the maximum likelihood and the calibrating prior predictive quantiles produced by the `q****_cp` routines in `fitdistcp` can be quantified using repeated simulations with the routine `reltest`.

Details (DMGS integration)

For this model, the Bayesian prediction equation cannot be solved analytically, and is approximated using the DMGS asymptotic expansions given by Datta et al. (2000). This approximation seems to work well for medium and large sample sizes, but may not work well for small sample sizes (e.g., <20 data points). For small sample sizes, it may be preferable to use posterior sampling by setting `rust=TRUE` and looking at the `ru` outputs. The performance for any sample size, in terms of reliability, can be tested using `reltest`.

Details (RUST)

The Bayesian prediction equation can also be integrated using ratio-of-uniforms-sampling-with-transformation (RUST), using the option `rust=TRUE`. `fitdistcp` then calls Paul Northrop's `rust` package (Northrop, 2023). The RUST calculations are slower than the DMGS calculations.

For small sample sizes (e.g., $n < 20$), and the very extreme tail, the DMGS approximation is somewhat poor (although always better than maximum likelihood) and it may be better to use RUST. For medium sample sizes (30+), DMGS is reasonably accurate, except for the very far tail.

It is advisable to check the RUST results for convergence versus the number of RUST samples.

It may be interesting to compare the DMGS and RUST results.

Author(s)

Stephen Jewson <stephen.jewson@gmail.com>

References

If you use this package, we would be grateful if you would cite the following reference, which gives the various calibrating priors, and tests them for reliability:

- Jewson S., Sweeting T. and Jewson L. (2025): Reducing Reliability Bias in Assessments of Extreme Weather Risk using Calibrating Priors; ASCMO Advances in Statistical Climatology, Meteorology and Oceanography), <https://ascmo.copernicus.org/articles/11/1/2025/>.

See Also

An introduction to `fitdistcp`, with more examples, is given [on this webpage](#).

The `fitdistcp` package currently includes the following models (in alphabetical order):

- Cauchy (`cauchy`),
- Cauchy with linear predictor on the mean (`cauchy_p1`),
- Exponential (`exp`),
- Exponential with log-linear predictor on the scale (`exp_p1`),
- Frechet with known location parameter (`frechet_k1`),
- Frechet with log-linear predictor on the scale and known location parameter (`frechet_p2k1`),
- Gamma (`gamma`),
- Generalized normal (`gnorm`),
- GEV (`gev`),
- GEV with linear predictor on the location (`gev_p1`),
- GEV with 1-3 linear predictors on the location (`gev_p1n`),
- GEV with linear predictor on the location and log-linear prediction on the scale (`gev_p12`),
- GEV with linear predictor on the location, log-linear prediction on the scale, and linear predictor on the shape (`gev_p123`),
- GEV with linear predictor on the location and known shape (`gev_p1k3`),
- GEV with known shape (`gev_k3`),
- GPD with known location (`gpd_k1`),
- Gumbel (`gumbel`),
- Gumbel with linear predictor on the mean(`gumbel_p1`),
- Half-normal (`halfnorm`),
- Inverse gamma (`invgamma`),
- Inverse Gaussian (`invgauss`),
- t distribution with unknown location and scale and known DoF (`1st_k3`),

- t distribution with unknown location and scale, linear predictor on the location, and known DoF (1st_p1k3),
- Logistic (logis),
- Logistic with linear predictor on the location (logis_p1),
- Log-normal (lnorm),
- Log-normal with linear predictor on the location (lnorm_p1),
- Normal (norm),
- Normal with predictor on the mean (norm_p1),
- Normal with predictors on the mean and sd (norm_p12),
- Pareto with known scale (pareto_k2),
- Pareto with log-linear predictor on the shape and known scale (pareto_p1k2),
- Uniform (unif),
- Weibull (weibull),
- Weibull with linear predictor on the scale (weibull_p2),

The level of predictive probability matching achieved by the maximum likelihood and calibrating prior quantiles, for any model, sample size and true parameter values, can be demonstrated using the routine `reltest`.

Model selection among models can be demonstrated using the routines `ms_flat_1tail`, `ms_flat_2tail`, `ms_predictors_1tail`, and `ms_predictors_2tail`,

Examples

```
#
# example 1
x=fitdistcp::d073weibull_p2_example_data_v1_x
tt=fitdistcp::d073weibull_p2_example_data_v1_t
p=c(1:9)/10
n0=10
q=qweibull_p2_cp(x,tt,n0=n0,p=p,rust=TRUE,nrust=1000)
xmin=min(q$ml_quantiles,q$cp_quantiles);
xmax=max(q$ml_quantiles,q$cp_quantiles);
plot(q$ml_quantiles,p,xlab="quantile estimates",xlim=c(xmin,xmax),
sub="(from qweibull_p2_cp)",
main="Weibull w/ p2: quantile estimates");
points(q$cp_quantiles,p,col="red",lwd=2)
points(q$ru_quantiles,p,col="blue")
```

weibull_p2_f1fa	<i>The first derivative of the density for DMGS</i>
-----------------	---

Description

The first derivative of the density for DMGS

Usage

weibull_p2_f1fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

weibull_p2_f1fw	<i>The first derivative of the density for WAIC</i>
-----------------	---

Description

The first derivative of the density for WAIC

Usage

weibull_p2_f1fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

weibull_p2_f2fa	<i>The second derivative of the density for DMGS</i>
-----------------	--

Description

The second derivative of the density for DMGS

Usage

weibull_p2_f2fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

weibull_p2_f2fw	<i>The second derivative of the density for WAIC</i>
-----------------	--

Description

The second derivative of the density for WAIC

Usage

weibull_p2_f2fw(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

weibull_p2_fd	<i>First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

First derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_p2_fd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

weibull_p2_fdd	<i>Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_p2_fdd(x, t, v1, v2, v3)
```

Arguments

x	a vector of training data values
t	a vector or matrix of predictors
v1	first parameter
v2	second parameter
v3	third parameter

Value

Matrix

weibull_p2_ldda	<i>The second derivative of the normalized log-likelihood</i>
-----------------	---

Description

The second derivative of the normalized log-likelihood

Usage

weibull_p2_ldda(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

weibull_p2_lddda	<i>The third derivative of the normalized log-likelihood</i>
------------------	--

Description

The third derivative of the normalized log-likelihood

Usage

weibull_p2_lddda(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

3d array

weibull_p2_logf	<i>Logf for RUST</i>
-----------------	----------------------

Description

Logf for RUST

Usage

```
weibull_p2_logf(params, x, t)
```

Arguments

- | | |
|--------|---------------------------------------|
| params | model parameters for calculating logf |
| x | a vector of training data values |
| t | a vector or matrix of predictors |

Value

Scalar value.

weibull_p2_logfdd	<i>Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------------	---

Description

Second derivative of the log density Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_p2_logfdd(x, t, v1, v2, v3)
```

Arguments

- | | |
|----|----------------------------------|
| x | a vector of training data values |
| t | a vector or matrix of predictors |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Scalar

weibull_p2_logscores	<i>Log scores for MLE and RHP predictions calculated using leave-one-out</i>
----------------------	--

Description

Log scores for MLE and RHP predictions calculated using leave-one-out

Usage

weibull_p2_logscores(logscores, x, t)

Arguments

- | | |
|-----------|---|
| logscores | logical that indicates whether to return leave-one-out estimates estimates of the log-score (much longer runtime) |
| x | a vector of training data values |
| t | a vector or matrix of predictors |

Value

Two scalars

weibull_p2_means	<i>weibull distribution: RHP mean</i>
------------------	---------------------------------------

Description

weibull distribution: RHP mean

Usage

weibull_p2_means(means, t0, ml_params, lddi, lddd, lambdad_rhp, nx, dim)

Arguments

means	logical that indicates whether to return analytical estimates for the distribution means (longer runtime)
t0	a single value of the predictor (specify either t0 or n0 but not both)
ml_params	parameters
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad_rhp	derivative of the log RHP prior
nx	length of training data
dim	number of parameters

Value

Two scalars

weibull_p2_mu1fa	<i>Minus the first derivative of the cdf, at alpha</i>
------------------	--

Description

Minus the first derivative of the cdf, at alpha

Usage

```
weibull_p2_mu1fa(alpha, t0, v1, v2, v3)
```

Arguments

alpha	a vector of values of alpha (one minus probability)
t0	a single value of the predictor (specify either t0 or n0 but not both)
v1	first parameter
v2	second parameter
v3	third parameter

Value

Vector

weibull_p2_mu2fa	<i>Minus the second derivative of the cdf, at alpha</i>
------------------	---

Description

Minus the second derivative of the cdf, at alpha

Usage

weibull_p2_mu2fa(alpha, t0, v1, v2, v3)

Arguments

- | | |
|-------|--|
| alpha | a vector of values of alpha (one minus probability) |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Matrix

weibull_p2_p1fa	<i>The first derivative of the cdf</i>
-----------------	--

Description

The first derivative of the cdf

Usage

weibull_p2_p1fa(x, t0, v1, v2, v3)

Arguments

- | | |
|----|--|
| x | a vector of training data values |
| t0 | a single value of the predictor (specify either t0 or n0 but not both) |
| v1 | first parameter |
| v2 | second parameter |
| v3 | third parameter |

Value

Vector

weibull_p2_p2fa	<i>The second derivative of the cdf</i>
-----------------	---

Description

The second derivative of the cdf

Usage

weibull_p2_p2fa(x, t0, v1, v2, v3)

Arguments

- x a vector of training data values
- t0 a single value of the predictor (specify either t0 or n0 but not both)
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

weibull_p2_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
---------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

weibull_p2_pd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Vector

weibull_p2_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
----------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

weibull_p2_pdd(x, t, v1, v2, v3)

Arguments

- x a vector of training data values
- t a vector or matrix of predictors
- v1 first parameter
- v2 second parameter
- v3 third parameter

Value

Matrix

weibull_p2_predictordata	<i>Predicted Parameter and Generalized Residuals</i>
--------------------------	--

Description

Predicted Parameter and Generalized Residuals

Usage

weibull_p2_predictordata(predictordata, x, t, t0, params)

Arguments

predictordata	logical that indicates whether to calculate and return predictordata
x	a vector of training data values
t	a vector or matrix of predictors
t0	a single value of the predictor (specify either t0 or n0 but not both)
params	model parameters for calculating logf

Value

Two vectors

weibull_p2_waic	<i>Waic</i>
-----------------	-------------

Description

Waic

Usage

```
weibull_p2_waic(waiccores, x, t, v1hat, v2hat, v3hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
t	a vector or matrix of predictors
v1hat	first parameter
v2hat	second parameter
v3hat	third parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

weibull_pd	<i>First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
------------	--

Description

First derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_pd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Vector

weibull_pdd	<i>Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol</i>
-------------	---

Description

Second derivative of the cdf Created by Stephen Jewson using Deriv() by Andrew Clausen and Serguei Sokol

Usage

```
weibull_pdd(x, v1, v2)
```

Arguments

x	a vector of training data values
v1	first parameter
v2	second parameter

Value

Matrix

weibull_waic	<i>Waic for RUST</i>
--------------	----------------------

Description

Waic for RUST

Usage

```
weibull_waic(waiccores, x, v1hat, v2hat, lddi, lddd, lambdad)
```

Arguments

waiccores	logical that indicates whether to return estimates for the waic1 and waic2 scores (longer runtime)
x	a vector of training data values
v1hat	first parameter
v2hat	second parameter
lddi	inverse observed information matrix
lddd	third derivative of log-likelihood
lambdad	derivative of the log prior

Value

Two numeric values.

Index

adhoc_dmgs_cpmethod, 24
analytic_cpmethod, 24

bayesian_dq_4terms_v1, 24

calc_revert2m1, 25
cauchy_cp, 26
cauchy_f1f, 33
cauchy_f1fa, 33
cauchy_f2f, 34
cauchy_f2fa, 34
cauchy_fd, 35
cauchy_fdd, 35
cauchy_ddd, 36
cauchy_ldda, 36
cauchy_ddd, 37
cauchy_ldddd, 37
cauchy_lmn, 38
cauchy_lmnp, 38
cauchy_logf, 39
cauchy_logfdd, 40
cauchy_logfddd, 40
cauchy_loglik, 41
cauchy_logscores, 41
cauchy_mu1f, 42
cauchy_mu2f, 42
cauchy_p1_cp, 43
cauchy_p1_f1f, 51
cauchy_p1_f1fa, 52
cauchy_p1_f1fw, 52
cauchy_p1_f2f, 53
cauchy_p1_f2fa, 53
cauchy_p1_f2fw, 54
cauchy_p1_fd, 54
cauchy_p1_fdd, 55
cauchy_p1_ddd, 55
cauchy_p1_ldda, 56
cauchy_p1_ddd, 57
cauchy_p1_ldddd, 57
cauchy_p1_lmn, 58

cauchy_p1_lmnp, 59
cauchy_p1_logf, 59
cauchy_p1_logfdd, 60
cauchy_p1_logfddd, 61
cauchy_p1_loglik, 61
cauchy_p1_logscores, 62
cauchy_p1_means, 62
cauchy_p1_mu1f, 63
cauchy_p1_mu2f, 64
cauchy_p1_p1f, 64
cauchy_p1_p2f, 65
cauchy_p1_predictordata, 66
cauchy_p1_waic, 66
cauchy_p1f, 43
cauchy_p2f, 67
cauchy_waic, 68
crhpflat_dmgs_cpmethod, 69

d010exp_example_data_v1, 69
d011pareto_k2_example_data_v1, 69
d020halfnorm_example_data_v1, 69
d025unif_example_data_v1, 70
d030norm_example_data_v1, 70
d031norm_dmgs_example_data_v1, 70
d032gnorm_k3_example_data_v1, 70
d035lnorm_example_data_v1, 70
d036lnorm_dmgs_example_data_v1, 71
d040logis_example_data_v1, 71
d041lst_k3_example_data_v1, 71
d042cauchy_example_data_v1, 71
d050gumbel_example_data_v1, 71
d051frechet_k1_example_data_v1, 72
d052weibull_example_data_v1, 72
d053gev_k3_example_data_v1, 72
d055exp_p1_example_data_v1_t, 72
d055exp_p1_example_data_v1_x, 72
d056pareto_p1k2_example_data_v1_t, 73
d056pareto_p1k2_example_data_v1_x, 73
d060norm_p1_example_data_v1_t, 73
d060norm_p1_example_data_v1_x, 73

- d061lnorm_p1_example_data_v1_t, 73
- d061lnorm_p1_example_data_v1_x, 74
- d062logis_p1_example_data_v1_t, 74
- d062logis_p1_example_data_v1_x, 74
- d0631st_p1k3_example_data_v1_t, 74
- d0631st_p1k3_example_data_v1_x, 74
- d064cauchy_p1_example_data_v1_t, 75
- d064cauchy_p1_example_data_v1_x, 75
- d070gumbel_p1_example_data_v1_t, 75
- d070gumbel_p1_example_data_v1_x, 75
- d071frechet_p2k1_example_data_v1_t, 75
- d071frechet_p2k1_example_data_v1_x, 76
- d072weibull_p1_example_data_v1_t, 76
- d072weibull_p1_example_data_v1_x, 76
- d073weibull_p2_example_data_v1_t, 76
- d073weibull_p2_example_data_v1_x, 76
- d074gev_p1k3_example_data_v1_t, 77
- d074gev_p1k3_example_data_v1_x, 77
- d080norm_p12_example_data_v1_t1, 77
- d080norm_p12_example_data_v1_t2, 77
- d080norm_p12_example_data_v1_x, 77
- d0811st_p12k3_example_data_v1_t1, 78
- d0811st_p12k3_example_data_v1_t2, 78
- d0811st_p12k3_example_data_v1_x, 78
- d082weibull_p12_example_data_v1_t1, 78
- d082weibull_p12_example_data_v1_t2, 78
- d082weibull_p12_example_data_v1_x, 79
- d100gamma_example_data_v1, 79
- d101invgamma_example_data_v1, 79
- d102invgauss_example_data_v1, 79
- d105burr_example_data_v1, 79
- d110gev_example_data_v1, 80
- d120gpd_k1_example_data_v1, 80
- d150gev_p1_example_data_v1_t, 80
- d150gev_p1_example_data_v1_x, 80
- d151gev_p12_example_data_v1_t, 80
- d151gev_p12_example_data_v1_x, 81
- d152gev_p123_example_data_v1_t, 81
- d152gev_p123_example_data_v1_x, 81
- dcauchy_cp (cauchy_cp), 26
- dcauchy_p1, 82
- dcauchy_p1_cp (cauchy_p1_cp), 43
- dcauchy_p1sub, 82
- dcauchysub, 81
- deriv_copyfdd, 83
- deriv_copyld2, 84
- deriv_copyldd, 84
- deriv_copylddd, 85
- dexp_cp (exp_cp), 114
- dexp_p1, 86
- dexp_p1_cp (exp_p1_cp), 126
- dexp_p1sub, 86
- dexpsub, 85
- dfrechet_k1_cp (frechet_k1_cp), 148
- dfrechet_p2k1, 87
- dfrechet_p2k1_cp (frechet_p2k1_cp), 164
- dfrechet_p2k1sub, 88
- dfrechetsub, 87
- dgamma_cp (gamma_cp), 185
- dgamma_sub, 88
- dgev_cp (gev_cp), 207
- dgev_k3_cp (gev_k3_cp), 220
- dgev_k3sub, 89
- dgev_p1, 90
- dgev_p12, 90
- dgev_p123, 91
- dgev_p123_cp (gev_p123_cp), 242
- dgev_p123sub, 92
- dgev_p12_cp (gev_p12_cp), 275
- dgev_p12sub, 92
- dgev_p1_cp (gev_p1_cp), 358
- dgev_p1k3, 93
- dgev_p1k3_cp (gev_p1k3_cp), 324
- dgev_p1k3sub, 94
- dgev_p1n, 95
- dgev_p1n_cp (gev_p1n_cp), 344
- dgev_p1nsub, 95
- dgev_p1sub, 96
- dgevs_sub, 89
- dgnorm_k3_cp (gnorm_k3_cp), 373
- dgnorm_k3sub, 96
- dgpd_k1_cp (gpd_k1_cp), 400
- dgpdsub, 97
- dgumbel_cp (gumbel_cp), 418
- dgumbel_p1, 98
- dgumbel_p1_cp (gumbel_p1_cp), 432
- dgumbel_p1sub, 99
- dgumbelsub, 98
- dhalfnorm_cp (halfnorm_cp), 453
- dhalfnormsub, 99
- dinvgamma_cp (invgamma_cp), 473
- dinvgamma_sub, 100
- dinvgauss_cp (invgauss_cp), 492
- dinvgauss_sub, 100
- dlnorm_cp (lnorm_cp), 513
- dlnorm_dmgs_cp (lnorm_dmgs_cp), 519

dlnorm_dmgssub, 101
 dlnorm_p1, 102
 dlnorm_p1_cp (lnorm_p1_cp), 535
 dlnorm_p1sub, 102
 dlnormsub, 101
 dlogis2sub, 103
 dlogis_cp (logis_cp), 555
 dlogis_p1, 103
 dlogis_p1_cp (logis_p1_cp), 568
 dlogis_p1sub, 104
 dlst_k3_cp (lst_k3_cp), 589
 dlst_k3sub, 104
 dlst_p1k3, 105
 dlst_p1k3_cp (lst_p1k3_cp), 609
 dlst_p1k3sub, 105
 dmgs, 106
 dnorm_cp (norm_cp), 668
 dnorm_dmgs_cp (norm_dmgs_cp), 674
 dnorm_dmgssub, 107
 dnorm_p1, 108
 dnorm_p12, 108
 dnorm_p12_cp (norm_p12_cp), 690
 dnorm_p12dmgs, 109
 dnorm_p1_cp (norm_p1_cp), 712
 dnorm_p1_formula, 110
 dnorm_p1sub, 109
 dnormsub, 107
 dpareto_k2_cp (pareto_k2_cp), 735
 dpareto_k2_sub, 110
 dpareto_p1k2, 111
 dpareto_p1k2_cp (pareto_p1k2_cp), 752
 dpareto_p1k2sub, 111
 dunif_cp (unif_cp), 823
 dunif_formula, 112
 dweibull_cp (weibull_cp), 829
 dweibull_p2, 113
 dweibull_p2_cp (weibull_p2_cp), 843
 dweibull_p2sub, 113
 dweibullsub, 112

 exp_cp, 114
 exp_f1fa, 120
 exp_f2fa, 120
 exp_fd, 121
 exp_fdd, 121
 exp_ldda, 122
 exp_lddda, 123
 exp_logf, 123
 exp_logfdd, 124
 exp_logfddd, 124
 exp_logscores, 125
 exp_p1_cp, 126
 exp_p1_f1fa, 133
 exp_p1_f1fw, 134
 exp_p1_f2fa, 134
 exp_p1_f2fw, 135
 exp_p1_fd, 135
 exp_p1_fdd, 136
 exp_p1_ldda, 136
 exp_p1_lddda, 137
 exp_p1_logf, 137
 exp_p1_logfdd, 138
 exp_p1_logfddd, 138
 exp_p1_loglik, 139
 exp_p1_logscores, 139
 exp_p1_means, 140
 exp_p1_mu1fa, 140
 exp_p1_mu2fa, 141
 exp_p1_p1fa, 141
 exp_p1_p2fa, 142
 exp_p1_pd, 142
 exp_p1_pdd, 143
 exp_p1_predictordata, 143
 exp_p1_waic, 144
 exp_p1fa, 125
 exp_p2fa, 144
 exp_pd, 145
 exp_pdd, 146
 exp_waic, 146

 findnt, 147
 fixgevrage, 147
 fixgpdrange, 148
 frechet_k1_cp, 148
 frechet_k1_f1fa, 154
 frechet_k1_f2fa, 155
 frechet_k1_fd, 156
 frechet_k1_fdd, 156
 frechet_k1_ldda, 157
 frechet_k1_lddda, 157
 frechet_k1_logf, 158
 frechet_k1_logfdd, 158
 frechet_k1_logfddd, 159
 frechet_k1_mu1fa, 159
 frechet_k1_mu2fa, 160
 frechet_k1_p1fa, 160
 frechet_k1_p2fa, 161
 frechet_k1_pd, 161

- frechet_k1_pdd, 162
- frechet_k1_waic, 162
- frechet_loglik, 163
- frechet_logscores, 163
- frechet_means, 164
- frechet_p2k1_cp, 164
- frechet_p2k1_f1fa, 172
- frechet_p2k1_f1fw, 172
- frechet_p2k1_f2fa, 173
- frechet_p2k1_f2fw, 173
- frechet_p2k1_fd, 174
- frechet_p2k1_fdd, 174
- frechet_p2k1_ldda, 175
- frechet_p2k1_lddda, 176
- frechet_p2k1_logf, 176
- frechet_p2k1_logfdd, 177
- frechet_p2k1_logfddd, 177
- frechet_p2k1_loglik, 178
- frechet_p2k1_logscores, 179
- frechet_p2k1_means, 179
- frechet_p2k1_mu1fa, 180
- frechet_p2k1_mu2fa, 181
- frechet_p2k1_p1fa, 181
- frechet_p2k1_p2fa, 182
- frechet_p2k1_pd, 182
- frechet_p2k1_pdd, 183
- frechet_p2k1_predictordata, 184
- frechet_p2k1_waic, 184
- gamma_cp, 185
- gamma_f1f, 192
- gamma_f1fa, 193
- gamma_f2f, 193
- gamma_f2fa, 194
- gamma_fd, 194
- gamma_fdd, 195
- gamma_gg, 195
- gamma_gmn, 196
- gamma_ldd, 196
- gamma_ldda, 197
- gamma_lddd, 198
- gamma_lddda, 198
- gamma_lmn, 199
- gamma_lmnp, 199
- gamma_logf, 200
- gamma_logfdd, 201
- gamma_logfddd, 201
- gamma_loglik, 202
- gamma_logscores, 202
- gamma_means, 203
- gamma_mu1f, 203
- gamma_mu2f, 204
- gamma_p1f, 204
- gamma_p2f, 205
- gamma_waic, 206
- gev_boot, 206
- gev_checkmle, 207
- gev_cp, 207
- gev_f1fa, 216
- gev_f2fa, 217
- gev_fd, 217
- gev_fdd, 218
- gev_k12_ppm_minusloglik, 218
- gev_k3_cp, 220
- gev_k3_f1fa, 226
- gev_k3_f2fa, 227
- gev_k3_fd, 228
- gev_k3_fdd, 228
- gev_k3_ldda, 229
- gev_k3_lddda, 229
- gev_k3_logf, 230
- gev_k3_logfdd, 230
- gev_k3_logfddd, 231
- gev_k3_loglik, 231
- gev_k3_means, 232
- gev_k3_mu1fa, 232
- gev_k3_mu2fa, 233
- gev_k3_pd, 233
- gev_k3_pdd, 234
- gev_k3_waic, 234
- gev_ld12a, 235
- gev_lda, 236
- gev_ldda, 236
- gev_lddda, 237
- gev_logf, 237
- gev_logfd, 238
- gev_logfdd, 238
- gev_logfddd, 239
- gev_loglik, 239
- gev_means, 240
- gev_mu1fa, 241
- gev_mu2fa, 241
- gev_p123_checkmle, 242
- gev_p123_cp, 242
- gev_p123_f1fa, 251
- gev_p123_f1fw, 252
- gev_p123_f2fa, 253

gev_p123_f2fw, 253
gev_p123_fd, 254
gev_p123_fdd, 255
gev_p123_ldda, 255
gev_p123_lddda, 256
gev_p123_logf, 257
gev_p123_logfdd, 257
gev_p123_logfddd, 258
gev_p123_loglik, 259
gev_p123_means, 259
gev_p123_mu1fa, 260
gev_p123_mu2fa, 261
gev_p123_pd, 261
gev_p123_pdd, 262
gev_p123_predictordata, 263
gev_p123_setics, 263
gev_p123_waic, 264
gev_p12_checkmle, 274
gev_p12_cp, 275
gev_p12_f1fa, 283
gev_p12_f1fw, 284
gev_p12_f2fa, 285
gev_p12_f2fw, 285
gev_p12_fd, 286
gev_p12_fdd, 287
gev_p12_ldda, 287
gev_p12_lddda, 288
gev_p12_logf, 289
gev_p12_logfdd, 289
gev_p12_logfddd, 290
gev_p12_loglik, 290
gev_p12_means, 291
gev_p12_mu1fa, 292
gev_p12_mu2fa, 292
gev_p12_pd, 293
gev_p12_pdd, 294
gev_p12_predictordata, 294
gev_p12_setics, 295
gev_p12_waic, 296
gev_p12k3_f1fa, 265
gev_p12k3_f1fw, 265
gev_p12k3_f2fa, 266
gev_p12k3_f2fw, 267
gev_p12k3_fd, 267
gev_p12k3_fdd, 268
gev_p12k3_ldda, 269
gev_p12k3_lddda, 269
gev_p12k3_logfdd, 270
gev_p12k3_logfddd, 271
gev_p12k3_mu1fa, 271
gev_p12k3_mu2fa, 272
gev_p12k3_pd, 273
gev_p12k3_pdd, 273
gev_p1_checkmle, 358
gev_p1_cp, 358
gev_p1_logf, 367
gev_p1_loglik, 368
gev_p1_means, 368
gev_p1_predictordata, 369
gev_p1_setics, 369
gev_p1_waic, 370
gev_p1a_f1fa, 297
gev_p1a_f1fw, 297
gev_p1a_f2fa, 298
gev_p1a_f2fw, 298
gev_p1a_fd, 299
gev_p1a_fdd, 299
gev_p1a_ldda, 300
gev_p1a_lddda, 301
gev_p1a_logfdd, 301
gev_p1a_logfddd, 302
gev_p1a_mu1fa, 302
gev_p1a_mu2fa, 303
gev_p1a_pd, 304
gev_p1a_pdd, 304
gev_p1b_f1fa, 305
gev_p1b_f1fw, 306
gev_p1b_f2fa, 306
gev_p1b_f2fw, 307
gev_p1b_fd, 308
gev_p1b_fdd, 308
gev_p1b_ldda, 309
gev_p1b_lddda, 310
gev_p1b_logfdd, 310
gev_p1b_logfddd, 311
gev_p1b_mu1fa, 312
gev_p1b_mu2fa, 312
gev_p1b_pd, 313
gev_p1b_pdd, 314
gev_p1c_f1fa, 314
gev_p1c_f1fw, 315
gev_p1c_f2fa, 316
gev_p1c_f2fw, 317
gev_p1c_fd, 317
gev_p1c_fdd, 318
gev_p1c_ldda, 319

gev_p1c_lddda, 319
gev_p1c_logfdd, 320
gev_p1c_logfddd, 321
gev_p1c_mu1fa, 321
gev_p1c_mu2fa, 322
gev_p1c_pd, 323
gev_p1c_pdd, 324
gev_p1k3_cp, 324
gev_p1k3_f1fa, 332
gev_p1k3_f1fw, 333
gev_p1k3_f2fa, 333
gev_p1k3_f2fw, 334
gev_p1k3_fd, 334
gev_p1k3_fdd, 335
gev_p1k3_ldda, 336
gev_p1k3_lddda, 336
gev_p1k3_logf, 337
gev_p1k3_logfdd, 337
gev_p1k3_logfddd, 338
gev_p1k3_loglik, 338
gev_p1k3_means, 339
gev_p1k3_mu1fa, 340
gev_p1k3_mu2fa, 340
gev_p1k3_pd, 341
gev_p1k3_pdd, 341
gev_p1k3_predictordata, 342
gev_p1k3_waic, 343
gev_p1n_checkmle, 344
gev_p1n_cp, 344
gev_p1n_logf, 353
gev_p1n_loglik, 354
gev_p1n_means, 354
gev_p1n_n1_exampdata, 355
gev_p1n_n2_exampdata, 356
gev_p1n_predictordata, 356
gev_p1n_setics, 357
gev_p1n_waic, 357
gev_pd, 370
gev_pdd, 371
gev_pwm_params, 372
gev_setics, 372
gev_waic, 373
gnorm_k3_cp, 373
gnorm_k3_f1f, 380
gnorm_k3_f1fa, 381
gnorm_k3_f2f, 382
gnorm_k3_f2fa, 382
gnorm_k3_fd, 383
gnorm_k3_fdd, 383
gnorm_k3_ldd, 384
gnorm_k3_ldda, 385
gnorm_k3_lddd, 385
gnorm_k3_lddda, 386
gnorm_k3_lmn, 386
gnorm_k3_logf, 387
gnorm_k3_logfdd, 387
gnorm_k3_logfddd, 388
gnorm_k3_loglik, 388
gnorm_k3_logscores, 389
gnorm_k3_mu1f, 389
gnorm_k3_mu2f, 390
gnorm_k3_p1f, 391
gnorm_k3_p2f, 391
gnorm_lmnp, 392
gnorm_waic, 393
gpd_k13_f1fa, 394
gpd_k13_f2fa, 394
gpd_k13_fd, 395
gpd_k13_fdd, 395
gpd_k13_ldda, 396
gpd_k13_lddda, 396
gpd_k13_logfdd, 397
gpd_k13_logfddd, 397
gpd_k13_mu1fa, 398
gpd_k13_mu2fa, 398
gpd_k13_pd, 399
gpd_k13_pdd, 399
gpd_k1_checkmle, 400
gpd_k1_cp, 400
gpd_k1_f1fa, 408
gpd_k1_f2fa, 409
gpd_k1_fd, 410
gpd_k1_fdd, 410
gpd_k1_ldda, 411
gpd_k1_lddda, 411
gpd_k1_logf, 412
gpd_k1_logfdd, 412
gpd_k1_logfddd, 413
gpd_k1_loglik, 413
gpd_k1_means, 414
gpd_k1_mu1fa, 415
gpd_k1_mu2fa, 415
gpd_k1_pd, 416
gpd_k1_pdd, 416
gpd_k1_setics, 417
gpd_k1_waic, 417

gumbel_cp, 418
 gumbel_f1fa, 424
 gumbel_f2fa, 424
 gumbel_fd, 425
 gumbel_fdd, 425
 gumbel_ldda, 426
 gumbel_lddda, 426
 gumbel_logf, 427
 gumbel_logfdd, 427
 gumbel_logfddd, 428
 gumbel_loglik, 428
 gumbel_logscores, 429
 gumbel_means, 429
 gumbel_mu1fa, 430
 gumbel_mu2fa, 431
 gumbel_p1_cp, 432
 gumbel_p1_f1fa, 439
 gumbel_p1_f1fw, 440
 gumbel_p1_f2fa, 440
 gumbel_p1_f2fw, 441
 gumbel_p1_fd, 441
 gumbel_p1_fdd, 442
 gumbel_p1_ldda, 442
 gumbel_p1_lddda, 443
 gumbel_p1_logf, 443
 gumbel_p1_logfdd, 444
 gumbel_p1_logfddd, 444
 gumbel_p1_loglik, 445
 gumbel_p1_logscores, 445
 gumbel_p1_means, 446
 gumbel_p1_mu1fa, 446
 gumbel_p1_mu2fa, 447
 gumbel_p1_p1fa, 447
 gumbel_p1_p2fa, 448
 gumbel_p1_pd, 448
 gumbel_p1_pdd, 449
 gumbel_p1_predictordata, 449
 gumbel_p1_waic, 450
 gumbel_p1fa, 431
 gumbel_p2fa, 451
 gumbel_pd, 451
 gumbel_pdd, 452
 gumbel_waic, 452

 halfnorm_cp, 453
 halfnorm_f1f, 460
 halfnorm_f1fa, 460
 halfnorm_f2f, 461
 halfnorm_f2fa, 461

 halfnorm_fd, 462
 halfnorm_fdd, 462
 halfnorm_gg, 463
 halfnorm_gg11, 463
 halfnorm_l111, 464
 halfnorm_ldd, 464
 halfnorm_ldda, 465
 halfnorm_lddd, 466
 halfnorm_lddda, 466
 halfnorm_logf, 467
 halfnorm_logfdd, 467
 halfnorm_logfddd, 468
 halfnorm_loglik, 468
 halfnorm_logscores, 469
 halfnorm_means, 469
 halfnorm_mu1f, 470
 halfnorm_mu2f, 470
 halfnorm_p1f, 471
 halfnorm_p2f, 471
 halfnorm_waic, 472

 ifvectorthenmatrix, 472
 invgamma_cp, 473
 invgamma_f1f, 480
 invgamma_f1fa, 480
 invgamma_f2f, 481
 invgamma_f2fa, 481
 invgamma_fd, 482
 invgamma_fdd, 482
 invgamma_ldd, 483
 invgamma_ldda, 483
 invgamma_lddd, 484
 invgamma_lddda, 484
 invgamma_lmn, 485
 invgamma_lmnp, 485
 invgamma_logf, 486
 invgamma_logfdd, 487
 invgamma_logfddd, 487
 invgamma_loglik, 488
 invgamma_logscores, 488
 invgamma_mu1f, 489
 invgamma_mu2f, 489
 invgamma_p1f, 490
 invgamma_p2f, 490
 invgamma_waic, 491
 invgauss_cp, 492
 invgauss_f1f, 499
 invgauss_f1fa, 500
 invgauss_f2f, 500

invgauss_f2fa, 501
invgauss_fd, 501
invgauss_fdd, 502
invgauss_ldd, 502
invgauss_ldda, 503
invgauss_lddd, 503
invgauss_lddda, 504
invgauss_lmn, 504
invgauss_lmnp, 505
invgauss_logf, 505
invgauss_logfdd, 506
invgauss_logfddd, 506
invgauss_loglik, 507
invgauss_logscores, 507
invgauss_means, 508
invgauss_mu1f, 509
invgauss_mu2f, 509
invgauss_p1f, 510
invgauss_p2f, 510
invgauss_waic, 511

jpf2p, 512
jpf3p, 512
jpf4p, 513

lnorm_cp, 513
lnorm_dmgs_cp, 519
lnorm_dmgs_loglik, 526
lnorm_dmgs_logscores, 526
lnorm_dmgs_means, 527
lnorm_dmgs_waic, 527
lnorm_f1fa, 528
lnorm_f2fa, 529
lnorm_fd, 529
lnorm_fdd, 530
lnorm_ldda, 530
lnorm_lddda, 531
lnorm_logf, 531
lnorm_logfdd, 532
lnorm_logfddd, 532
lnorm_logscores, 533
lnorm_mu1fa, 533
lnorm_mu2fa, 534
lnorm_p1_cp, 535
lnorm_p1_f1fa, 542
lnorm_p1_f1fw, 542
lnorm_p1_f2fa, 543
lnorm_p1_f2fw, 543
lnorm_p1_fd, 544
lnorm_p1_fdd, 544
lnorm_p1_ldda, 545
lnorm_p1_lddda, 545
lnorm_p1_logf, 546
lnorm_p1_logfdd, 546
lnorm_p1_logfddd, 547
lnorm_p1_loglik, 547
lnorm_p1_logscores, 548
lnorm_p1_mu1fa, 548
lnorm_p1_mu2fa, 549
lnorm_p1_p1fa, 549
lnorm_p1_p2fa, 550
lnorm_p1_pd, 550
lnorm_p1_pdd, 551
lnorm_p1_predictordata, 551
lnorm_p1_waic, 552
lnorm_p1fa, 534
lnorm_p2fa, 553
lnorm_pd, 553
lnorm_pdd, 554
lnorm_waic, 554
logis_cp, 555
logis_f1fa, 561
logis_f2fa, 561
logis_fd, 562
logis_fdd, 562
logis_ldda, 563
logis_lddda, 563
logis_logf, 564
logis_logfdd, 564
logis_logfddd, 565
logis_loglik, 565
logis_logscores, 566
logis_mu1fa, 566
logis_mu2fa, 567
logis_p1_cp, 568
logis_p1_f1fa, 575
logis_p1_f1fw, 576
logis_p1_f2fa, 576
logis_p1_f2fw, 577
logis_p1_fd, 577
logis_p1_fdd, 578
logis_p1_ldda, 578
logis_p1_lddda, 579
logis_p1_logf, 579
logis_p1_logfdd, 580
logis_p1_logfddd, 580
logis_p1_loglik, 581

logis_p1_logscores, 581
logis_p1_means, 582
logis_p1_mu1fa, 582
logis_p1_mu2fa, 583
logis_p1_p1fa, 583
logis_p1_p2fa, 584
logis_p1_pd, 584
logis_p1_pdd, 585
logis_p1_predictordata, 585
logis_p1_waic, 586
logis_p1fa, 567
logis_p2fa, 587
logis_pd, 587
logis_pdd, 588
logis_waic, 588
lst_k3_cp, 589
lst_k3_f1f, 596
lst_k3_f1fa, 597
lst_k3_f2f, 597
lst_k3_f2fa, 598
lst_k3_fd, 598
lst_k3_fdd, 599
lst_k3_ddd, 599
lst_k3_ldd, 600
lst_k3_ldda, 600
lst_k3_lddd, 600
lst_k3_lddda, 601
lst_k3_lmn, 601
lst_k3_lmnp, 602
lst_k3_logf, 603
lst_k3_logfdd, 603
lst_k3_logfddd, 604
lst_k3_loglik, 604
lst_k3_logscores, 605
lst_k3_mu1f, 605
lst_k3_mu2f, 606
lst_k3_p1f, 607
lst_k3_p2f, 607
lst_k3_waic, 608
lst_p1k3_cp, 609
lst_p1k3_f1f, 617
lst_p1k3_f1fa, 617
lst_p1k3_f1fw, 618
lst_p1k3_f2f, 619
lst_p1k3_f2fa, 619
lst_p1k3_f2fw, 620
lst_p1k3_fd, 621
lst_p1k3_fdd, 621
lst_p1k3_ldd, 622
lst_p1k3_ldda, 623
lst_p1k3_lddd, 623
lst_p1k3_lddda, 624
lst_p1k3_lmn, 625
lst_p1k3_lmnp, 625
lst_p1k3_logf, 626
lst_p1k3_logfdd, 627
lst_p1k3_logfddd, 627
lst_p1k3_loglik, 628
lst_p1k3_logscores, 629
lst_p1k3_mu1f, 629
lst_p1k3_mu2f, 630
lst_p1k3_p1f, 631
lst_p1k3_p2f, 631
lst_p1k3_predictordata, 632
lst_p1k3_setics, 633
lst_p1k3_waic, 633

make_cwaic, 637
make_maic, 638
make_se, 638
make_waic, 639
makebetat0, 634
makebetatm, 635
makemuhat0, 635
makeq, 636
maket0, 636
maketresid0, 637
man, 639
man1f, 649
man2f, 650
manboot, 650
mancheckmle, 650
mandsub, 651
manf, 651
manldd, 658
manlddd, 658
manlenn, 659
manlennn, 659
manlogf, 659
manloglik, 660
manlogscores, 660
manmeans, 660
manpredictor, 661
manvector, 661
manwaic, 661
movexiawayfromzero, 662
ms_flat_1tail, 662
ms_flat_2tail, 664

- ms_predictors_1tail, 665
- ms_predictors_2tail, 666
- nopdfcdfmsg, 667
- norm_boot, 668
- norm_cp, 668
- norm_dmgs_cp, 674
- norm_dmgs_loglik, 680
- norm_dmgs_logscores, 680
- norm_dmgs_means, 681
- norm_dmgs_waic, 682
- norm_f1fa, 682
- norm_f2fa, 683
- norm_fd, 683
- norm_fdd, 684
- norm_ldda, 684
- norm_lddda, 685
- norm_logf, 685
- norm_logfdd, 686
- norm_logfddd, 686
- norm_logscores, 687
- norm_ml_params, 687
- norm_mu1fa, 688
- norm_mu2fa, 688
- norm_p12_boot, 689
- norm_p12_checkmle, 689
- norm_p12_cp, 690
- norm_p12_exampledata, 698
- norm_p12_f1fa, 698
- norm_p12_f1fw, 699
- norm_p12_f2fa, 699
- norm_p12_f2fw, 700
- norm_p12_fd, 700
- norm_p12_fdd, 701
- norm_p12_ldda, 702
- norm_p12_lddda, 702
- norm_p12_logf, 703
- norm_p12_logfdd, 703
- norm_p12_logfddd, 704
- norm_p12_loglik, 705
- norm_p12_logscores, 705
- norm_p12_mu1fa, 706
- norm_p12_mu2fa, 706
- norm_p12_p1fa, 707
- norm_p12_p2fa, 707
- norm_p12_pd, 708
- norm_p12_pdd, 709
- norm_p12_predictordata, 709
- norm_p12_setics, 710
- norm_p12_waic, 711
- norm_p1_cp, 712
- norm_p1_f1fa, 719
- norm_p1_f1fw, 720
- norm_p1_f2fa, 720
- norm_p1_f2fw, 721
- norm_p1_fd, 721
- norm_p1_fdd, 722
- norm_p1_ldda, 723
- norm_p1_lddda, 723
- norm_p1_logf, 724
- norm_p1_logfdd, 725
- norm_p1_logfddd, 725
- norm_p1_loglik, 726
- norm_p1_logscores, 727
- norm_p1_mlparams, 727
- norm_p1_mu1fa, 728
- norm_p1_mu2fa, 728
- norm_p1_p1fa, 729
- norm_p1_p2fa, 730
- norm_p1_pd, 730
- norm_p1_pdd, 731
- norm_p1_predictordata, 732
- norm_p1_waic, 732
- norm_p1fa, 712
- norm_p2fa, 733
- norm_pd, 733
- norm_pdd, 734
- norm_unbiasedv_params, 734
- norm_waic, 735
- pareto_k2_cp, 735
- pareto_k2_f1fa, 741
- pareto_k2_f2fa, 742
- pareto_k2_fd, 743
- pareto_k2_fdd, 743
- pareto_k2_ldda, 744
- pareto_k2_lddda, 745
- pareto_k2_logf, 745
- pareto_k2_logfdd, 746
- pareto_k2_logfddd, 746
- pareto_k2_logscores, 747
- pareto_k2_ml_params, 748
- pareto_k2_mu1fa, 748
- pareto_k2_mu2fa, 749
- pareto_k2_p1fa, 749
- pareto_k2_p2fa, 750
- pareto_k2_pd, 750
- pareto_k2_pdd, 751

- pareto_k2_waic, 752
- pareto_p1k2_cp, 752
- pareto_p1k2_f1fa, 760
- pareto_p1k2_f1fw, 760
- pareto_p1k2_f2fa, 761
- pareto_p1k2_f2fw, 761
- pareto_p1k2_fd, 762
- pareto_p1k2_fdd, 762
- pareto_p1k2_ldda, 763
- pareto_p1k2_lddda, 763
- pareto_p1k2_logf, 764
- pareto_p1k2_logfdd, 764
- pareto_p1k2_logfddd, 765
- pareto_p1k2_loglik, 765
- pareto_p1k2_logscores, 766
- pareto_p1k2_means, 766
- pareto_p1k2_mu1fa, 767
- pareto_p1k2_mu2fa, 768
- pareto_p1k2_p1fa, 768
- pareto_p1k2_p2fa, 769
- pareto_p1k2_pd, 769
- pareto_p1k2_pdd, 770
- pareto_p1k2_predictordata, 770
- pareto_p1k2_waic, 771
- pcauchy_cp (cauchy_cp), 26
- pcauchy_p1, 772
- pcauchy_p1_cp (cauchy_p1_cp), 43
- pexp_cp (exp_cp), 114
- pexp_p1, 772
- pexp_p1_cp (exp_p1_cp), 126
- pfrechet_k1_cp (frechet_k1_cp), 148
- pfrechet_p2k1, 773
- pfrechet_p2k1_cp (frechet_p2k1_cp), 164
- pgamma_cp (gamma_cp), 185
- pgev_cp (gev_cp), 207
- pgev_k3_cp (gev_k3_cp), 220
- pgev_p1, 773
- pgev_p12, 774
- pgev_p123, 774
- pgev_p123_cp (gev_p123_cp), 242
- pgev_p12_cp (gev_p12_cp), 275
- pgev_p1_cp (gev_p1_cp), 358
- pgev_p1k3, 775
- pgev_p1k3_cp (gev_p1k3_cp), 324
- pgev_p1n, 776
- pgev_p1n_cp (gev_p1n_cp), 344
- pgnorm_k3_cp (gnorm_k3_cp), 373
- pgpd_k1_cp (gpd_k1_cp), 400
- pgumbel_cp (gumbel_cp), 418
- pgumbel_p1, 776
- pgumbel_p1_cp (gumbel_p1_cp), 432
- phalfnorm_cp (halfnorm_cp), 453
- pinvgamma_cp (invgamma_cp), 473
- pinvgauss_cp (invgauss_cp), 492
- plnorm_cp (lnorm_cp), 513
- plnorm_dmgs_cp (lnorm_dmgs_cp), 519
- plnorm_p1, 777
- plnorm_p1_cp (lnorm_p1_cp), 535
- plogis_cp (logis_cp), 555
- plogis_p1, 777
- plogis_p1_cp (logis_p1_cp), 568
- plst_k3_cp (lst_k3_cp), 589
- plst_p1k3, 778
- plst_p1k3_cp (lst_p1k3_cp), 609
- pnorm_cp (norm_cp), 668
- pnorm_dmgs_cp (norm_dmgs_cp), 674
- pnorm_p1, 778
- pnorm_p12, 779
- pnorm_p12_cp (norm_p12_cp), 690
- pnorm_p1_cp (norm_p1_cp), 712
- pnorm_p1_formula, 779
- ppareto_k2_cp (pareto_k2_cp), 735
- ppareto_p1k2, 780
- ppareto_p1k2_cp (pareto_p1k2_cp), 752
- punif_cp (unif_cp), 823
- punif_formula, 780
- pweibull_cp (weibull_cp), 829
- pweibull_p2, 781
- pweibull_p2_cp (weibull_p2_cp), 843
- qcauchy_cp (cauchy_cp), 26
- qcauchy_p1, 781
- qcauchy_p1_cp (cauchy_p1_cp), 43
- qexp_cp (exp_cp), 114
- qexp_p1, 782
- qexp_p1_cp (exp_p1_cp), 126
- qfrechet_k1_cp (frechet_k1_cp), 148
- qfrechet_p2k1, 782
- qfrechet_p2k1_cp (frechet_p2k1_cp), 164
- qgamma_cp (gamma_cp), 185
- qgamma_k1_ppm, 783
- qgamma_ppm, 784
- qgev_cp (gev_cp), 207
- qgev_k12_ppm, 785
- qgev_k3_cp (gev_k3_cp), 220
- qgev_mpd_ppm, 787
- qgev_p1, 788

- qgev_p12, 789
- qgev_p123, 789
- qgev_p123_cp (gev_p123_cp), 242
- qgev_p12_cp (gev_p12_cp), 275
- qgev_p1_cp (gev_p1_cp), 358
- qgev_p1_ppm, 791
- qgev_p1k3, 790
- qgev_p1k3_cp (gev_p1k3_cp), 324
- qgev_p1n, 791
- qgev_p1n_cp (gev_p1n_cp), 344
- qgev_ppm, 793
- qgnorm_k3_cp (gnorm_k3_cp), 373
- qgpd_k1_cp (gpd_k1_cp), 400
- qgpd_k1_ppm, 794
- qgumbel_cp (gumbel_cp), 418
- qgumbel_p1, 795
- qgumbel_p1_cp (gumbel_p1_cp), 432
- qhalfnorm_cp (halfnorm_cp), 453
- qinvgamma_cp (invgamma_cp), 473
- qinvgauss_cp (invgauss_cp), 492
- qlnorm_cp (lnorm_cp), 513
- qlnorm_dmgs_cp (lnorm_dmgs_cp), 519
- qlnorm_p1, 796
- qlnorm_p1_cp (lnorm_p1_cp), 535
- qllogis_cp (logis_cp), 555
- qllogis_p1, 797
- qllogis_p1_cp (logis_p1_cp), 568
- qlst_k3_cp (lst_k3_cp), 589
- qlst_p1k3, 797
- qlst_p1k3_cp (lst_p1k3_cp), 609
- qnorm_cp (norm_cp), 668
- qnorm_dmgs_cp (norm_dmgs_cp), 674
- qnorm_p1, 798
- qnorm_p12, 798
- qnorm_p12_cp (norm_p12_cp), 690
- qnorm_p1_cp (norm_p1_cp), 712
- qnorm_p1_formula, 799
- qntt_ppm, 799
- qpareto_k2_cp (pareto_k2_cp), 735
- qpareto_p1k2, 801
- qpareto_p1k2_cp (pareto_p1k2_cp), 752
- qunif_cp (unif_cp), 823
- qunif_formula, 801
- qweibull_cp (weibull_cp), 829
- qweibull_p2, 802
- qweibull_p2_cp (weibull_p2_cp), 843
- rcauchy_cp (cauchy_cp), 26
- rcauchy_p1_cp (cauchy_p1_cp), 43
- reltest, 802
- reltest2, 806
- reltest2_cases, 808
- reltest2_makeup, 809
- reltest2_plot, 809
- reltest2_predict, 810
- reltest2_simulate, 811
- reltest_makeup, 812
- reltest_makemaxep, 812
- reltest_params, 813
- reltest_predict, 814
- reltest_simulate, 815
- rexp_cp (exp_cp), 114
- rexp_p1_cp (exp_p1_cp), 126
- rfrechet_k1_cp (frechet_k1_cp), 148
- rfrechet_p2k1_cp (frechet_p2k1_cp), 164
- rgamma_cp (gamma_cp), 185
- rgev_cp (gev_cp), 207
- rgev_k3_cp (gev_k3_cp), 220
- rgev_minmax, 816
- rgev_p123_cp (gev_p123_cp), 242
- rgev_p123_minmax, 817
- rgev_p12_cp (gev_p12_cp), 275
- rgev_p12_minmax, 818
- rgev_p1_cp (gev_p1_cp), 358
- rgev_p1_minmax, 820
- rgev_p1k3_cp (gev_p1k3_cp), 324
- rgev_p1n_cp (gev_p1n_cp), 344
- rgev_p1n_minmax, 819
- rgnorm_k3_cp (gnorm_k3_cp), 373
- rgpd_k1_cp (gpd_k1_cp), 400
- rgpd_k1_minmax, 821
- rgumbel_cp (gumbel_cp), 418
- rgumbel_p1_cp (gumbel_p1_cp), 432
- rhalfnorm_cp (halfnorm_cp), 453
- rhp_dmgs_cpmethod, 821
- rinvgamma_cp (invgamma_cp), 473
- rinvgauss_cp (invgauss_cp), 492
- rlnorm_cp (lnorm_cp), 513
- rlnorm_dmgs_cp (lnorm_dmgs_cp), 519
- rlnorm_p1_cp (lnorm_p1_cp), 535
- rlogis_cp (logis_cp), 555
- rlogis_p1_cp (logis_p1_cp), 568
- rlst_k3_cp (lst_k3_cp), 589
- rlst_p1k3_cp (lst_p1k3_cp), 609
- rnorm_cp (norm_cp), 668
- rnorm_dmgs_cp (norm_dmgs_cp), 674
- rnorm_p12_cp (norm_p12_cp), 690

rnorm_p1_cp (norm_p1_cp), 712
 rpareto_k2_cp (pareto_k2_cp), 735
 rpareto_p1k2_cp (pareto_p1k2_cp), 752
 runif_cp (unif_cp), 823
 rust_pumethod, 822
 rweibull_cp (weibull_cp), 829
 rweibull_p2_cp (weibull_p2_cp), 843

 tcauchy_cp (cauchy_cp), 26
 tcauchy_p1_cp (cauchy_p1_cp), 43
 testppm_plot, 822
 texp_cp (exp_cp), 114
 texp_p1_cp (exp_p1_cp), 126
 tfrechet_k1_cp (frechet_k1_cp), 148
 tfrechet_p2k1_cp (frechet_p2k1_cp), 164
 tgamma_cp (gamma_cp), 185
 tgev_cp (gev_cp), 207
 tgev_k3_cp (gev_k3_cp), 220
 tgev_p123_cp (gev_p123_cp), 242
 tgev_p12_cp (gev_p12_cp), 275
 tgev_p1_cp (gev_p1_cp), 358
 tgev_p1k3_cp (gev_p1k3_cp), 324
 tgev_p1n_cp (gev_p1n_cp), 344
 tgnorm_k3_cp (gnorm_k3_cp), 373
 tgpdp_k1_cp (gpd_k1_cp), 400
 tgumbel_cp (gumbel_cp), 418
 tgumbel_p1_cp (gumbel_p1_cp), 432
 thalfnorm_cp (halfnorm_cp), 453
 tinvgamma_cp (invgamma_cp), 473
 tinvgauss_cp (invgauss_cp), 492
 tlnorm_cp (lnorm_cp), 513
 tlnorm_p1_cp (lnorm_p1_cp), 535
 tlogis_cp (logis_cp), 555
 tlogis_p1_cp (logis_p1_cp), 568
 tlst_k3_cp (lst_k3_cp), 589
 tlst_p1k3_cp (lst_p1k3_cp), 609
 tnorm_cp (norm_cp), 668
 tnorm_p12_cp (norm_p12_cp), 690
 tnorm_p1_cp (norm_p1_cp), 712
 tpareto_k2_cp (pareto_k2_cp), 735
 tpareto_p1k2_cp (pareto_p1k2_cp), 752
 tweibull_cp (weibull_cp), 829
 tweibull_p2_cp (weibull_p2_cp), 843

 unif_cp, 823

 weibull_cp, 829
 weibull_f1fa, 835
 weibull_f2fa, 835
 weibull_fd, 836
 weibull_fdd, 836
 weibull_ldda, 837
 weibull_lddda, 837
 weibull_logf, 838
 weibull_logfdd, 838
 weibull_logfddd, 839
 weibull_loglik, 839
 weibull_logscores, 840
 weibull_means, 840
 weibull_mu1fa, 841
 weibull_mu2fa, 842
 weibull_p1fa, 842
 weibull_p2_cp, 843
 weibull_p2_f1fa, 851
 weibull_p2_f1fw, 851
 weibull_p2_f2fa, 852
 weibull_p2_f2fw, 852
 weibull_p2_fd, 853
 weibull_p2_fdd, 853
 weibull_p2_ldda, 854
 weibull_p2_lddda, 854
 weibull_p2_logf, 855
 weibull_p2_logfdd, 855
 weibull_p2_logfddd, 856
 weibull_p2_loglik, 856
 weibull_p2_logscores, 857
 weibull_p2_means, 857
 weibull_p2_mu1fa, 858
 weibull_p2_mu2fa, 859
 weibull_p2_p1fa, 859
 weibull_p2_p2fa, 860
 weibull_p2_pd, 860
 weibull_p2_pdd, 861
 weibull_p2_predictordata, 861
 weibull_p2_waic, 862
 weibull_p2fa, 843
 weibull_pd, 863
 weibull_pdd, 863
 weibull_waic, 864