

Package ‘MCMC4Extremes’

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Type Package

Title Posterior Distribution of Extreme Value Models in R

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Depends R (>= 3.1), evir

Description Provides some function to perform posterior estimation for some distribution, with emphasis to extreme value distributions. It contains some extreme datasets, and functions that perform the runs of posterior points of the GPD and GEV distribution. The package calculate some important extreme measures like return level for each t periods of time, and some plots as the predictive distribution, and return level plots.

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barcelos	<i>30-day maxima rainfall at Barcelos Station</i>
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Description

These data are the 30-day maxima rainfall at Barcelos Station, in Portugal, from 1931 to 2008. The data are contained in a numeric vector

Usage

```
data(barcelos)
```

Format

A numeric vector containing 918 observations.

Examples

```
data(barcelos)
hist(barcelos, main=NULL)
```

dggev	<i>Dual Gamma Generalized Extreme Value Distribution</i>
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Description

Cumulative probability, quantiles, density and random generation from the dual gamma generalized extreme value distribution.

Usage

```
pggev(q, xi, mu, sigma, delta)
qggev(p, xi, mu, sigma, delta)
dggev(x, xi, mu, sigma, delta)
rggev(n, xi, mu, sigma, delta)
```

Arguments

q	vector of quantiles
p	vector of probabilities
x	vector of values at which to evaluate density
n	sample size
xi	shape parameter
mu	location parameter
sigma	scale parameter
delta	additional shape parameter of GGEV extension

Value

Probability (pggev), quantile (qggev), density (dggev) or random sample (rggev) for the GGEV distribution.

References

Nascimento, F. F.; Bourguignon, M. ; Leao, J. S. (2015). Extended generalized extreme value distribution with applications in environmental data. *HACET J MATH STAT*.

See Also

[ggev](#)

fajardo

15-day maxima river food at Fajardo River

Description

These data are the 15-day maxima river food at Fajardo River, in Porto Rico, from 1967 to 2008. The data are contained in a numeric vector

Usage

```
data(fajardo)
```

Format

A numeric vector containing 864 observations.

Examples

```
data(fajardo)
hist(fajardo, main=NULL)
```

`gammap`*Posterior Distribution with Gamma Density*

Description

MCMC runs of posterior distribution of data with $\text{Gamma}(\alpha, \beta)$ density.

Usage

```
gammap(data, int=1000)
```

Arguments

<code>data</code>	data vector
<code>int</code>	number of iterations selected in MCMC. The program selects 1 in each 10 iterations, then <code>thin=10</code> . The first <code>thin*int/3</code> iterations is used as burn-in. After that, is runned <code>thin*int</code> iteration, in which 1 of <code>thin</code> is selected for the final MCMC chain, resulting the number of <code>int</code> iterations.

Value

An object of class `gammap` that gives a list containing the points of posterior distributions of α and β of the gamma distribution, the data, mean posterior, median posterior and the credibility interval of the parameters.

Note

The non-informative prior distribution of these parameters are both $\text{Gamma}(0.0001, 0.0001)$. During the MCMC runs, screen shows the proportion of iterations made

Examples

```
# Vector of maxima return for each 10 days for ibovespa data
data(ibovespa)
ibmax=gev(ibovespa[,4],10)$data
# obtaining 500 points of posterior distribution
ibovpost=gammap(ibmax,300)
```

`gevp`*Posterior Distribution with Parameters of GEV*

Description

MCMC runs of posterior distribution of data with parameters of Generalized Extreme Value (GEV) density, with parameters `mu`, `sigma` and `xi`.

Usage

```
gevp(data, block, int=1000)
```

Arguments

`X`

`data` data vector

`block` the block size. A numeric value is interpreted as the number of data values in each successive block. All the data is used, so the last block may not contain block observations

`int` Number of iterations selected in MCMC. The program selects 1 in each 10 iteration, then `thin=10`. The first `thin*int/3` iterations is used as burn-in. After that, is runned `thin*int` iteration, in which 1 of `thin` is selected for the final MCMC chain, resulting the number of `int` iterations.

Value

An object of class `gevp` that gives a list containing the points of posterior distributions of `mu`, `sigma` and `xi` of the `gev` distribution, the data, mean posterior, median posterior and the credibility interval of the parameters.

Note

The non-informative prior distribution of these parameters are $\text{Normal}(0, 1000)$ for the parameter `mu`, $\text{Gamma}(0.001, 0.001)$ for the parameter `sigma` and $\text{Normal}(0, 100)$ for parameter `xi`. During the MCMC runs, screen shows the proportion of iterations made.

See Also

[plot.gevp](#), [summary.gevp](#)

Examples

```
# Obtaining posterior distribution of a vector of simulated points
x=rgev(300,xi=0.1,mu=10,sigma=5)

# Obtaning 600 points of posterior distribution
ajuste=gevp(x,1,200)
```

```

# Obtaining 300 points of posterior distribution of river nidd data
## Not run: data(nidd.annual)
## Not run: out=gev(nidd.annual,1,300)

# Vector of maxima return for each 15 days for ibovespa data
## Not run: data(ibovespa)
## Not run: postibv=gev(ibovespa[,4],15,300)
## Not run: plot.ts(postibv$posterior)

```

ggev	<i>Posterior Distribution with Parameters of Dual Gamma Generalized Extreme Value Distribution</i>
------	--

Description

MCMC runs of posterior distribution of data with parameters of Dual Gamma Generalized Extreme Value Distribution density, with parameters μ , σ and ξ .

Usage

```
ggev(data, block, int=1000, delta)
```

Arguments

data	data vector
block	the block size. A numeric value is interpreted as the number of data values in each successive block. All the data is used, so the last block may not contain block observations
int	Number of iterations selected in MCMC. The program selects 1 in each 10 iteration, then $\text{thin}=10$. The first $\text{thin} \times \text{int} / 3$ iterations is used as burn-in. After that, is runned $\text{thin} \times \text{int}$ iteration, in which 1 of thin is selected for the final MCMC chain, resulting the number of int iterations.
delta	additional shape parameter of GGEV extension

Value

An object of class ggev that gives a list containing the points of posterior distributions of μ , σ and ξ of the dual gamma generalized extreme value distribution, the data, mean posterior, median posterior and the credibility interval of the parameters.

References

Nascimento, F. F.; Bourguignon, M. ; Leao, J. S. (2015). Extended generalized extreme value distribution with applications in environmental data. *HACET J MATH STAT*.

See Also

[plot.ggev](#), [summary.ggev](#)

Examples

```
# Obtaining posterior distribution of a vector of simulated points
w=rggev(300,0.1,10,5,0.5)

# Obtaining 500 points of posterior distribution with delta=0.5
ajust=ggev(w,1,200,0.5)
```

gdpd

Posterior Distribution with Parameters of GPD

Description

MCMC runs of posterior distribution of data with parameters of Generalized Pareto Distribution (GPD), with parameters σ and ξ .

Usage

```
gdpd(data, threshold, int=1000)
```

Arguments

data	data vector
threshold	a threshold value
int	number of iterations selected in MCMC. The program selects 1 in each 10 iteration, then $\text{thin}=10$. The first $\text{thin} \times \text{int} / 3$ iterations is used as burn-in. After that, is runned $\text{thin} \times \text{int}$ iteration, in which 1 of thin is selected for the final MCMC chain, resulting the number of int iterations.

Value

An object of class `gdpd` that gives a list containing the points of posterior distributions of σ and ξ of the gpd distribution, the data, mean posterior, median posterior and the credibility interval of the parameters.

Note

The joint priordistribution for these parameters is the Jeffreys prior Given as Castellanos and Cabras (2007).

References

Castellanos, M. A. and Cabras, S. (2007). A default Bayesian procedure for the generalized Pareto distribution, *Journal of Statistical Planning and Inference*, 137, 473-483.

See Also

[plot.gpdp](#), [summary.gpdp](#)

Examples

```
# Obtaining posterior distribution of a vector of simulated points
x=rgpd(300,xi=0.1,mu=9,beta=2) # in this case beta is the scale parameter sigma

# Obtaining 1000 points of posterior distribution
ajuste=gpdp(x,9, 200)

# Histogram of posterior distribution of the parameters,with 95% credibility intervals
# Danish data for evir package, modelling losses over 10
## Not run data(danish)
## Not run out=gpdp(danish,10,300)
```

gumbelp

Posterior Distribution with GEV, where $\xi=0$

Description

MCMC runs of posterior distribution of data with parameters of Generalized Extreme Value (GEV) density, in the particular case where $\xi=0$ with parameters μ , σ .

Usage

```
gumbelp(data, block, int=1000)
```

Arguments

data	data vector
block	the block size. A numeric value is interpreted as the number of data values in each successive block. All the data is used, so the last block may not contain block observations.
int	number of iterations selected in MCMC. The program selects 1 in each 10 iteration, then $\text{thin}=10$. The first $\text{thin}*\text{int}/3$ iterations is used as burn-in. After that, is runned $\text{thin}*\text{int}$ iteration, in which 1 of thin is selected for the final MCMC chain, resulting the number of int iterations

Value

An object of class `gumbelp` that gives a list containing the points of posterior distributions of μ and σ of the `gev` distribution, the data, mean posterior, median posterior and the credibility interval of the parameters.

Note

The non-informative prior distribution of these parameters are $\text{Normal}(0, 1000)$ for the parameter μ and $\text{Gamma}(0.001, 0.001)$ for the parameter σ . During the MCMC runs, screen shows the proportion of iterations made.

See Also

[plot.gumbelp](#), [summary.gumbelp](#)

Examples

```
# Obtaining posterior distribution of a vector of simulated points
x=rgev(200,xi=0.0001,mu=10,sigma=5)
# Obtaining 600 points of posterior distribution
ajuste=gumbelp(x,1,600)

# Maxima of each month in river nidd data
## Not run: data(nidd.annual)
## Not run: out=gumbelp(nidd.annual,1,500)

# Predictive distribution for 15 day maxima ibovespa returns
## Not run: data(ibovespa)
## Not run: postibv=gumbelp(ibovespa[,4],15,500)
```

gurgueia

Daily river quota of Gurgueia River.

Description

These data are the monthly maximum river quota of Gurgueia River, in Brazil, from 1975 to 2012.

Usage

```
data(gurgueia)
```

Format

A data frame with 415 observations on the following 2 variables.

date month/year

maximum a numeric vector with monthly maximum

Examples

```
data(gurgueia)
hist(gurgueia[,2], main=NULL)
```

ibovespa

Daily returns of ibovespa

Description

These data are the daily returns of ibovespa from 2000 to 2009.

Usage

```
data(ibovespa)
```

Format

A data frame with 2369 observations on the following 4 variables.

month a numeric vector with month

day a numeric vector with day

year a numeric vector with year

returns a numeric vector with returns

Examples

```
data(ibovespa)
hist(ibovespa[,4], main=NULL)
```

normalp

Posterior Distribution with Normal Density

Description

MCMC runs of posterior distribution of data with $\text{Normal}(\mu, 1/\tau)$ density, where τ is the inverse of variance.

Usage

```
normalp(data, int=1000)
```

Arguments

data data vector

int number of iterations selected in MCMC. The program selects 1 in each 10 iteration, then $\text{thin}=10$. The first $\text{thin}*\text{int}/3$ iterations is used as burn-in. After that, is runned $\text{thin}*\text{int}$ iteration, in which 1 of thin is selected for the final MCMC chain, resulting the number of int iterations

Value

An object of class `gumbelp` that gives a list containing the points of posterior distributions of μ and τ of the normal distribution, the data, mean posterior, median posterior and the credibility interval of the parameters.

Note

The non-informative prior distribution of these parameters are $\text{Normal}(0, 10000000)$ for the parameter μ and $\text{Gamma}(0.001, 0.001)$ for the parameter τ . During the MCMC runs, screen shows the proportion of iterations made.

See Also

[plot.normalp](#)

Examples

```
# Obtaining posterior distribution of a vector of simulated points
x=rnorm(300,2,sqrt(10))

# Obtaining 1000 points of posterior distribution
ajuste=normalp(x, 200)

# Posterior distribution of river Nile dataset
## Not run: data(Nile)
## Not run: postnile=normalp(Nile,1000)
```

plot.gevp

Plot Fitted GEV Model

Description

The plot method `plot.gevp` provides three different plots: a histogram of the `gev` parameters, a plot of predictive density resulting of posterior distribution of `GEV` parameters, and a return level plot of `GEV` distribution.

Usage

```
## S3 method for class 'gevp'
plot(x, type = c("histogram", "predictive", "retlevel"), t=2, k=100, ...)
```

Arguments

<code>x</code>	a <code>gevp</code> object
<code>type</code>	which chosen plot
<code>t</code>	start return level
<code>k</code>	end return level
<code>...</code>	other graphics parameters

See Also[gevp](#)**Examples**

```
# Return level of river nidd data
data(nidd.annual)
out=gevp(nidd.annual,1,300)
## Not run: plot(out,"histogram")
plot(out,"predictive")
## Not run: plot(out,"retlevel", 10, 50)
```

plot.ggevp

Plot Fitted for the Dual Gamma Generalized Extreme Value Distribution (GGEV) Model

Description

The plot method plot.ggevp provides three different plots: a histogram of the GGEV parameters, a plot of predictive density resulting of posterior distribution of GGEV parameters, and a return level plot of GGEV distribution.

Usage

```
## S3 method for class 'ggevp'
plot(x, type = c("histogram", "predictive", "retlevel"), t=2, k = 100, ...)
```

Arguments

x	a ggevp object
type	which chosen plot
t	start return level
k	end return level
...	other graphics parameters

References

Nascimento, F. F.; Bourguignon, M. ; Leao, J. S. (2015). Extended generalized extreme value distribution with applications in environmental data. *HACET J MATH STAT*.

See Also[ggevp](#)

Examples

```
# Obtaining posterior distribution of a vector of simulated points
w=rggev(300,0.4,10,5,0.5)

# Obtaining 300 points of posterior distribution with delta=0.5
fit=ggevp(w,1,200,0.5)
## Not run: plot(fit,"histogram")
plot(fit,"predictive")
## Not run: plot(fit,"retlevel", 10, 50)
```

plot.gpdp

Plot Fitted GPD Model

Description

The plot method plot.gpdp provides three different plots: a histogram of the GPD parameters, a plot of predictive density resulting of posterior distribution of GPD parameters, and a return level plot of GPD distribution.

Usage

```
## S3 method for class 'gpdp'
plot(x, type = c("histogram", "predictive", "retlevel"), t=2, k=100, ...)
```

Arguments

x	a gpdp object
type	which chosen plot
t	start return level
k	end return level
...	other graphics parameters

See Also

[gpdp](#)

Examples

```
data(danish)
out=gpdp(danish,10,300)
## Not run: plot(out,"histogram")
## Not run: plot(out,"predictive")
plot(out,"retlevel", 10, 50)
```

plot.gumbelp

Plot Fitted Gumbel Model

Description

The plot method plot.gumbelp provides three different plots: a histogram of the gumbel parameters, a plot of predictive density resulting of posterior distribution of gumbel parameters, and a return level plot of gumbel distribution.

Usage

```
## S3 method for class 'gumbelp'
plot(x, type = c("histogram", "predictive", "retlevel"), t=2, k=100, ...)
```

Arguments

x	a gumbelp object
type	which chosen plot
t	start return level
k	end return level
...	other graphics parameters

See Also

[gumbelp](#)

Examples

```
data(nidd.annual)
out=gumbelp(nidd.annual,1,500)
## Not run: plot(out,"histogram")
## Not run: plot(out,"predictive")
plot(out,"retlevel", 10)
```

plot.normalp

Plot Fitted Normal Model

Description

The plot method plot.normalp provides three different plots: a histogram of the normal parameters, a plot of predictive density resulting of posterior distribution of normal parameters, and a return level plot of normal distribution.

Usage

```
## S3 method for class 'normalp'
plot(x, type = c("histogram"), ...)
```

Arguments

x	a normalp object
type	which chosen plot
...	other graphics parameters

See Also

[normalp](#)

Examples

```
data(Nile)
p=normalp(Nile,600)
plot(p,"histogram")
```

summary.gevp

Summarizing Posterior Distribution with Parameters of GEV

Description

summary method for class "gevp"

Usage

```
## S3 method for class 'gevp'
summary(object, ...)
```

Arguments

object	an object of class "gevp", usually, a result of a call to gevp .
...	further arguments passed to or from other methods.

Value

The function `summary.gevp` computes and returns a list of summary statistics of the posterior distribution given in `object`.

postmean	mean posterior
postmedian	median posterior
postCI	credibility interval
fitm	fit measures for standard GEV model

See Also[gevp](#)**Examples**

```
# Return level of river nidd data
data(nidd.annual)
out=gevp(nidd.annual,1,300)
a=summary(out)
a
```

summary.ggevp

*Summarizing Posterior Distribution with Parameters of GGEV***Description**

summary method for class "ggevp"

Usage

```
## S3 method for class 'ggevp'
summary(object, ...)
```

Arguments

object an object of class "ggevp", usually, a result of a call to [ggevp](#).
 ... further arguments passed to or from other methods.

Value

The function `summary.ggevp` computes and returns a list of summary statistics of the posterior distribution given in `object`.

postmean	mean posterior
postmedian	median posterior
postCI	credibility interval
fitm	fit measures for standard GGEV model

References

Nascimento, F. F.; Bourguignon, M. ; Leao, J. S. (2015). Extended generalized extreme value distribution with applications in environmental data. *HACET J MATH STAT*.

See Also[ggevp](#)

Examples

```

# Obtaining posterior distribution of a vector of simulated points
w=rggev(300,0.4,10,5,0.5)
# Obtaining 600 points of posterior distribution with delta=0.5
fit=ggev(w,1,200,0.5)
a=summary(fit)

# Choice the best delta from a Grid of possible values as Nascimento et al. (2015)
## Not run: fitmeasures=summary(fit)$fitm
## Not run: delta=seq(0.1,2,0.2)
## Not run: results=array(0,c(length(delta),4))
## Not run: for (i in 1:length(delta))
## Not run:   {ajust=ggev(w,1,200,delta[i])
## Not run:   results[i,]=summary(ajust)$fitm}

# As commented in Nascimento 2015 paper, a criteria to choice the best delta would be
# create a grid of values of theta and choose the best according the lowest fit measures
## Not run: resultsb=cbind(delta,results)
## Not run: colnames(resultsb)=c("delta","AIC","BIC","pD","DIC")

```

summary.gpdp

*Summarizing Posterior Distribution with Parameters of GPD***Description**

summary method for class "gpdp"

Usage

```
## S3 method for class 'gpdp'
summary(object, ...)
```

Arguments

object an object of class "gpdp", usually, a result of a call to [gpdp](#).
 ... further arguments passed to or from other methods.

Value

The function `summary.ggev` computes and returns a list of summary statistics of the posterior distribution given in object.

postmean	mean posterior
postmedian	median posterior
postCI	credibility interval
fitm	fit measures for standard GPD model

See Also[gpdp](#)**Examples**

```
data(danish)
out=gpdp(danish,10,300)
a=summary(out)
a
```

`summary.gumbelp`*Summarizing Posterior Distribution with Parameters of Gumbel*

Description

summary method for class "gumbelp"

Usage

```
## S3 method for class 'gumbelp'
summary(object, ...)
```

Arguments

`object` an object of class "gumbelp", usually, a result of a call to [gumbelp](#).
`...` further arguments passed to or from other methods.

Value

The function `summary.gumbelp` computes and returns a list of summary statistics of the posterior distribution given in `object`.

<code>postmean</code>	mean posterior
<code>postmedian</code>	median posterior
<code>postCI</code>	credibility interval
<code>fitm</code>	fit measures for standard Gumbel model

See Also[gumbelp](#)

Examples

```
# Example with simulated datapoints
x=rgev(300,0.01,10,5)
fit=gumbelp(x,1,300)
fitgum=summary(fit)

# Compare if the fit measures of gumbel is better than measures using GEV
## Not run: fit2=gevp(x,1,300)
## Not run: fitgev=summary(fit2)
# the best model is that with lowest fit measures
```

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