

# Package ‘MWright’

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**Type** Package

**Title** Mainardi-Wright Family of Distributions

**Version** 0.3.2

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**Description** Implements random number generation, plotting, and estimation algorithms for the two-parameter one-sided and two-sided M-Wright (Mainardi-Wright) family.

The M-Wright distributions naturally generalize the widely used one-sided (Airy and half-normal or half-Gaussian) and symmetric (Airy and Gaussian or normal) models.

These are widely studied in time-fractional differential equations. References: Cahoy and Minkabo (2017) <[doi:10.3233/MAS-170388](https://doi.org/10.3233/MAS-170388)>; Cahoy (2012) <[doi:10.1007/s00180-011-0269-x](https://doi.org/10.1007/s00180-011-0269-x)>; Cahoy (2012) <[doi:10.1080/03610926.2010.543299](https://doi.org/10.1080/03610926.2010.543299)>; Cahoy (2011); Mainardi, Mura, and Pagnini (2010) <[doi:10.1155/2010/104505](https://doi.org/10.1155/2010/104505)>.

**License** GPL (>= 3)

**Encoding** UTF-8

**LazyData** true

**Imports** stats, cubature

**RoxygenNote** 6.1.1

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**Repository** CRAN

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dmwright1	<i>One-sided M-Wright distribution</i>
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### Description

Plots the density function.

### Usage

dmwright1(ah, sh, m, max)

### Arguments

ah	point estimate for shape parameter alpha.
sh	point estimate for scale parameter s.
m	number of data points (pairs) to use for plotting.
max	maximum x-axis value to use for plotting.

### Value

numeric matrix

### References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

## Examples

```
xy=dmwright1(0.45, 2.5, 1000, 10)
plot(xy[,1], xy[,2], lwd = 2, type="l",ylab="", xlab="x")

mwright1_sided <- rmwright1(1000, 0.45, 2.5)
hist(mwright1_sided, br=30, prob=TRUE)
lines(xy[,1], xy[,2], lwd=2 )
```

---

dmwright2

*Two-sided M-Wright distribution*

---

## Description

Plots the density function.

## Usage

```
dmwright2(ah, sh, m, max)
```

## Arguments

ah	point estimate for shape parameter alpha.
sh	point estimate for scale parameter s.
m	number of data points (pairs) to use for plotting.
max	maximum x-axis value to use for plotting.

## Value

numeric matrix

## References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2012). *Estimation and simulation for the M-Wright function*. Communications in Statistics-Theory and Methods, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>
- Cahoy (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

**Examples**

```
xy=dmwright2(0.45, 2.5, 1000, 10)
plot(xy[,1], xy[,2], lwd = 2, type="l",ylab="", xlab="x")

mwright2_sided <- rmwright2(1000, 0.45, 2.5)
hist(mwright2_sided, br=30, prob=TRUE)
lines(xy[,1], xy[,2], lwd=2 )
```

int\_est1

*Interval estimation for one-sided M-Wright distribution***Description**

Confidence intervals for the model parameters.

**Usage**

```
int_est1(x, lev)
```

**Arguments**

x	numeric vector
lev	confidence level.

**Value**

matrix

**References**

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2012). *Estimation and simulation for the M-Wright function*. Communications in Statistics-Theory and Methods, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>
- Cahoy (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

**Examples**

```
mwright_1sided <- rmwright1(1000, 0.7, 0.4)
int_est1(mwright_1sided ,0.95)
```

---

`int_est2`*Interval estimation for two-sided M-Wright distribution*

---

**Description**

Confidence intervals for the model parameters.

**Usage**

```
int_est2(x, lev)
```

**Arguments**

x	numeric vector
lev	confidence level.

**Value**

matrix

**References**

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2012). *Estimation and simulation for the M-Wright function*. Communications in Statistics-Theory and Methods, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>
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**Examples**

```
mwright_2sided <- rmwright2(1000, 0.7, 0.4)
int_est2(mwright_2sided ,0.95)
```

---

MWright

*MWright Package*

---

### Description

Contains random number generation, plotting, and estimation algorithms for the two-parameter one-sided and two-sided M-Wright (Mainardi-Wright) family. The M-Wright distributions naturally generalize widely used one-sided (Airy and half-normal or half-normal) and symmetric (Airy and Gaussian or normal) models. These are widely studied in time-fractional diffusion processes.

### Details

References:

Cahoy and Minkabo (2017) <doi:10.3233/MAS-170388>

Cahoy (2012) <doi:10.1007/s00180-011-0269-x>

Cahoy (2012) <doi:10.1080/03610926.2010.543299>

Cahoy (2011)

Mainardi, Mura, and Pagnini (2010) <doi:10.1155/2010/104505>

### Author(s)

Dexter Cahoy <cahoyd@uhd.edu>

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pmwright1

*Distribution function for one-sided M-Wright distribution*

---

### Description

Calculates a left-tail probability.

### Usage

```
pmwright1(alp, sc, upper)
```

### Arguments

alp                    point estimate for shape parameter alpha.

sc                     point estimate for scale parameter s.

upper                  non-negative upper quantile

### Value

numeric

## References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. *Model Assisted Statistics and Applications*, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. *Computational Statistics*, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2012). *Estimation and simulation for the M-Wright function*. *Communications in Statistics-Theory and Methods*, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>
- Cahoy (2011). *On the parameterization of the M-Wright function*. *Far East Journal of Theoretical Statistics*, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. *Int. J. Differ. Equ.*, Volume 2010. <https://doi.org/10.1155/2010/104505>

## Examples

```
pmwright1(runif(1), runif(1,0,10), Inf )
```

```
pmwright1(runif(1), runif(1,0,10), 0.5 )
```

---

pmwright2

*Distribution function for two-sided M-Wright distribution*

---

## Description

Calculates a left-tail probability.

## Usage

```
pmwright2(alp, sc, upper)
```

## Arguments

alp	point estimate for shape parameter alpha.
sc	point estimate for scale parameter s.
upper	upper quantile

## Value

numeric

## References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
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- Cahoy (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
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## Examples

```
pmwright2(runif(1), runif(1,0,10), Inf )
pmwright2(runif(1), runif(1,0,10), 0.5 )
```

---

point\_est1

*Point estimation for one-sided M-Wright distribution*

---

## Description

This provides point estimates for the shape and scale parameters.

## Usage

```
point_est1(x)
```

## Arguments

x                    numeric vector.

## Value

numeric vector

## References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2012). *Estimation and simulation for the M-Wright function*. Communications in Statistics-Theory and Methods, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>
- Cahoy (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

## Examples

```
x <- rmwright1(1000, 0.7, 0.4)
point_est1(x)
```

---

point\_est2

*Point estimates for two-sided M-Wright distribution*

---

## Description

This provides point estimates for the shape and scale parameters.

## Usage

```
point_est2(x)
```

## Arguments

x                    numeric vector.

## Value

numeric vector

## References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
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- Cahoy (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>
- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

## Examples

```
x <- rmwright2(1000, 0.7, 0.4)
point_est2(x)
```

---

rmwright1

*Random number generation for one-sided M-Wright distribution*

---

## Description

Generates random numbers.

## Usage

```
rmwright1(n, nu, sc)
```

## Arguments

n	sample size.
nu	a number between 0 and 1.
sc	a non-negative scale value.

## Value

a vector of one-sided M-Wright distributed random numbers

## References

- Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>
- Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>
- Cahoy (2012). *Estimation and simulation for the M-Wright function*. Communications in Statistics-Theory and Methods, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>
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- Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

## Examples

```
rmwright_1sided <- rmwright1(1000, 0.7, 0.4)
hist(mwright_1sided, br=30)
```

---

rmwright2

*Random number generation for two-sided M-Wright distribution*

---

## Description

Generates random numbers.

## Usage

```
rmwright2(n, nu, sc)
```

## Arguments

n	sample size.
nu	a number between 0 and 1.
sc	a non-negative scale value.

## Value

a vector of two-sided M-Wright distributed random numbers.

## References

Cahoy and Minkabo (2017). *Inference for three-parameter M-Wright distributions with applications*. Model Assisted Statistics and Applications, 12(2), 115-125. <https://doi.org/10.3233/MAS-170388>

Cahoy (2012). *Moment estimators for the two-parameter M-Wright distribution*. Computational Statistics, 27(3), 487-497. <https://doi.org/10.1007/s00180-011-0269-x>

Cahoy (2012). *Estimation and simulation for the M-Wright function*. Communications in Statistics-Theory and Methods, 41(8), 1466-1477. <https://doi.org/10.1080/03610926.2010.543299>

Cahoyd (2011). *On the parameterization of the M-Wright function*. Far East Journal of Theoretical Statistics, 34(2), 155-164. <http://www.pphmj.com/abstract/5767.htm>

Mainardi, Mura, and Pagnini (2010). *The M-Wright Function in Time-Fractional Diffusion Processes: A Tutorial Survey*. Int. J. Differ. Equ., Volume 2010. <https://doi.org/10.1155/2010/104505>

## Examples

```
mwright_2sided <- rmwright2(1000, 0.7, 0.4)
hist(mwright_2sided, br=30)
```

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