

Package ‘dstabledist’

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Type Package

Title The Discrete Stable Distribution Functions

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Description Probability generating function, formulae for the probabilities (discrete density) and random generation for discrete stable random variables.

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Encoding UTF-8

Imports stabledist, stats, Rdpack

RdMacros Rdpack

RoxygenNote 7.2.3

NeedsCompilation no

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ddstable	<i>The discrete stable distribution: formulae for the probabilities (density)</i>
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Description

Computes the value of the formulae for the probabilities (density) of a discrete stable distribution DS(alpha, lambda), by combining the explicit and fast asymptotic formulae.

Usage

```
ddstable(x, alpha, lambda)
```

Arguments

x	a vector of non-negative integer quantiles, $k \geq 0$
alpha	tail index parameter alpha in the interval= (0, 1]
lambda	positive location parameter $\lambda > 0$

Value

Returns the value of the formulae for the probabilities (density) of DS(alpha, lambda).

References

Christoph G, Schreiber K (1998). "Discrete stable random variables." *Statistics & Probability Letters*, **37**(3), 243-247. ISSN 0167-7152, doi:[10.1016/S01677152\(97\)001235](https://doi.org/10.1016/S01677152(97)001235).

Examples

```
ddstable(c(0,1,2,100),1,lambda=1)#This is Poisson with lambda=1
dpois(c(0,1,2,100),1)#Checking with dpois
ddstable(c(0,1,2,100),0.5,lambda=1) # tail is heavier
ddstable(c(0,1,2,3,6,100),0.5,lambda=3) # change in location
```

pgdstable	<i>The discrete stable distribution: probability generating function</i>
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Description

Computes probability generating function of a discrete stable distribution DS(alpha, lambda).

Usage

```
pgdstable(z, alpha, lambda = 1)
```

Arguments

z argument of probability generating function, z in the interval $[-1, 1]$.
 alpha tail index parameter α in the interval $(0, 1]$.
 lambda positive location parameter $\lambda > 0$.

Value

Returns value of probability generating function of DS(alpha, lambda). A warning is displayed for invalid parameter values.

References

Steutel FW, van Harn K (1979). “Discrete Analogues of Self-Decomposability and Stability.” *The Annals of Probability*, 7(5), 893 – 899. doi:10.1214/aop/1176994950.

Examples

```
pgdstable(c(-1,0,1),0.5,1)
pgdstable(c(-1,0,1),1,1) #This is Poisson
curve(pgdstable(x,1,lambda=1), c(-1,1),col=1,ylab='prob. gen. fun.',xlab='z')
curve(pgdstable(x,0.5,lambda=1), c(-1,1),col=2,add=TRUE)
curve(pgdstable(x,0.2,lambda=1), c(-1,1),col=4,add=TRUE)
legend('topleft',legend=c(1,0.5,0.1), col=c(1,2,4), lty = 1, title='alpha')
```

 rdstable

The discrete stable distribution: random generation

Description

Generates random variates from a discrete stable distribution DS(alpha, lambda).

Usage

```
rdstable(n, alpha, lambda = 1)
```

Arguments

n number of random values to return.
 alpha tail index parameter α in the interval $(0, 1]$
 lambda positive location parameter $\lambda > 0$

Value

returns random variates from DS(alpha, lambda). A warning is displayed for invalid parameter values.

References

Devroye L (1993). “A triptych of discrete distributions related to the stable law.” *Statistics & Probability Letters*, **18**(5), 349-351. ISSN 0167-7152, doi:[10.1016/01677152\(93\)90027G](https://doi.org/10.1016/01677152(93)90027G).

Examples

```
rdstable(10,alpha=1,lambda=1) #this is Poisson
rdstable(10,alpha=0.5,lambda=1) # heavier tail more prone to extremes
rdstable(10,alpha=0.1,lambda=1) # heavier tail more prone to extremes
```

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