

Package ‘hermiter’

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Title Efficient Sequential and Batch Estimation of Univariate and Bivariate Probability Density Functions and Cumulative Distribution Functions along with Quantiles (Univariate) and Spearman's Correlation (Bivariate)

Version 2.0.3

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Maintainer Michael Stephanou <michael.stephanou@gmail.com>

Description Facilitates estimation of full univariate and bivariate probability density functions and cumulative distribution functions along with full quantile functions (univariate) and Spearman's rank correlation (bivariate) using Hermite series based estimators. These estimators are particularly useful in the sequential setting (both stationary and non-stationary) and one-pass batch estimation setting for large data sets. Based on: Stephanou, Michael, Varughese, Melvin and Macdonald, Iain. "Sequential quantiles via Hermite series density estimation." *Electronic Journal of Statistics* 11.1 (2017): 570-607 <doi:10.1214/17-EJS1245>, Stephanou, Michael and Varughese, Melvin. "On the properties of Hermite series based distribution function estimators." *Metrika* (2020) <doi:10.1007/s00184-020-00785-z> and Stephanou, Michael and Varughese, Melvin. "Sequential Estimation of Nonparametric Correlation using Hermite Series Estimators." *arXiv Preprint* (2020) <arXiv:2012.06287>.

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R topics documented:

hermiter-package	3
cum_prob	6
cum_prob.hermite_estimator_bivar	7
cum_prob.hermite_estimator_univar	8
dens	9
dens.hermite_estimator_bivar	10
dens.hermite_estimator_univar	11
gauss_hermite_quad_100	11
hermite_estimator	12
hermite_estimator_bivar	13
hermite_estimator_univar	14
hermite_function	15
hermite_function_N	16
hermite_function_sum	16
hermite_function_sum_N	17
hermite_integral_val	18
hermite_integral_val_upper	18
hermite_int_full	19
hermite_int_full_domain	19
hermite_int_lower	20
hermite_int_upper	20
hermite_normalization	21
hermite_normalization_N	22
hermite_polynomial	22
hermite_polynomial_N	23
merge_hermite	23
merge_hermite_bivar	24
merge_hermite_univar	25
merge_moments_and_count_bivar	26
merge_moments_and_count_univar	26
merge_pair	27
merge_pair.hermite_estimator_bivar	28
merge_pair.hermite_estimator_univar	28
merge_standardized_helper_bivar	29
merge_standardized_helper_univar	30
quant	30
quant.hermite_estimator_univar	31
spearman	32
spearman.hermite_estimator_bivar	32
standardizeInputs	33

standardizeInputsEW	34
update_batch	34
update_batch.hermite_estimator_bivar	35
update_batch.hermite_estimator_univar	36
update_sequential	36
update_sequential.hermite_estimator_bivar	37
update_sequential.hermite_estimator_univar	38

Index	39
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hermiter-package	<i>Efficient Sequential and Batch Estimation of Univariate and Bivariate Probability Density Functions and Cumulative Distribution Functions along with Quantiles (Univariate) and Spearman's Correlation (Bivariate)</i>
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Description

Facilitates estimation of full univariate and bivariate probability density functions and cumulative distribution functions along with full quantile functions (univariate) and Spearman's rank correlation (bivariate) using Hermite series based estimators. These estimators are particularly useful in the sequential setting (both stationary and non-stationary) and one-pass batch estimation setting for large data sets. Based on: Stephanou, Michael, Varughese, Melvin and Macdonald, Iain. "Sequential quantiles via Hermite series density estimation." *Electronic Journal of Statistics* 11.1 (2017): 570-607 <doi:10.1214/17-EJS1245>, Stephanou, Michael and Varughese, Melvin. "On the properties of Hermite series based distribution function estimators." *Metrika* (2020) <doi:10.1007/s00184-020-00785-z> and Stephanou, Michael and Varughese, Melvin. "Sequential Estimation of Nonparametric Correlation using Hermite Series Estimators." *arXiv Preprint* (2020) <arXiv:2012.06287>.

Package Content

Index of help topics:

cum_prob	Estimates the cumulative probability at one or more x values
cum_prob.hermite_estimator_bivar	Estimates the cumulative probabilities for a matrix of 2-d x values
cum_prob.hermite_estimator_univar	Estimates the cumulative probability for a vector of x values
dens	Estimates the probability density at one or more x values
dens.hermite_estimator_bivar	Estimates the probability densities for a matrix of 2-d x values
dens.hermite_estimator_univar	Estimates the probability density for a vector

	of x values
gauss_hermite_quad_100	Calculates $\int_{-\infty}^{\infty} f(x) e^{-x^2} dx$ using Gauss-Hermite quadrature with 100 terms.
hermite_estimator	A class to sequentially estimate univariate and bivariate pdfs and cdfs along with quantile functions in the univariate setting and nonparametric correlations in the bivariate setting.
hermite_estimator_bivar	A class to sequentially estimate bivariate pdfs, cdfs and nonparametric correlations
hermite_estimator_univar	A class to sequentially estimate univariate pdfs, cdfs and quantile functions
hermite_function	Outputs orthonormal Hermite functions
hermite_function_N	Convenience function to output orthonormal Hermite functions The method calculates the orthonormal Hermite functions, $h_k(x)$ from $k=0, \dots, N$ for the vector of values, x .
hermite_function_sum	Outputs the sum of orthonormal Hermite functions
hermite_function_sum_N	Convenience function to output the sum of orthonormal Hermite functions The method calculates the sum of orthonormal Hermite functions, $\sum_{i} h_k(x_{i})$ from $k=0, \dots, N$ for the vector of values, x .
hermite_int_full	Convenience function to output the integral of the orthonormal Hermite functions on the full domain
hermite_int_full_domain	Outputs integral of the orthonormal Hermite functions on the full domain
hermite_int_lower	Convenience function to output a definite integral of the orthonormal Hermite functions
hermite_int_upper	Convenience function to output a definite integral of the orthonormal Hermite functions
hermite_integral_val	Outputs lower integral of the orthonormal Hermite functions
hermite_integral_val_upper	Outputs upper integral of the orthonormal Hermite functions
hermite_normalization	Outputs Hermite normalization factors
hermite_normalization_N	Convenience function to output Hermite normalization factors
hermite_polynomial	Outputs physicist version of Hermite

	Polynomials
hermite_polynomial_N	Convenience function to output physicist Hermite polynomials The method calculates the physicist version of Hermite polynomials, $H_k(x)$ from $k=0, \dots, N$ for the vector of values, x .
hermite-package	Efficient Sequential and Batch Estimation of Univariate and Bivariate Probability Density Functions and Cumulative Distribution Functions along with Quantiles (Univariate) and Spearman's Correlation (Bivariate)
merge_hermite	Merges a list of Hermite estimators
merge_hermite_bivar	Merges a list of bivariate Hermite estimators
merge_hermite_univar	Merges a list of Hermite estimators
merge_moments_and_count_bivar	Internal method to consistently merge the number of observations, means and variances of two bivariate Hermite estimators
merge_moments_and_count_univar	Internal method to consistently merge the number of observations, means and variances of two Hermite estimators
merge_pair	Merges two Hermite estimators
merge_pair.hermite_estimator_bivar	Merges two bivariate Hermite estimators
merge_pair.hermite_estimator_univar	Merges two Hermite estimators
merge_standardized_helper_bivar	Internal method to merge a list of standardized bivariate Hermite estimators
merge_standardized_helper_univar	Internal method to merge a list of standardized Hermite estimators
quant	Estimates the quantiles at a vector of probability values
quant.hermite_estimator_univar	Estimates the quantiles at a vector of probability values
spearman	Estimates the Spearman's rank correlation coefficient
spearman.hermite_estimator_bivar	Estimates the Spearman's rank correlation coefficient
standardizeInputs	Standardizes the observation x and updates the online moment inputs
standardizeInputsEW	Standardizes the observation x and updates the online moment inputs
update_batch	Updates the Hermite series based estimator with

```

                                a batch of data
update_batch.hermite_estimator_bivar
                                Updates the Hermite series based estimator with
                                a batch of data
update_batch.hermite_estimator_univar
                                Updates the Hermite series based estimator with
                                a batch of data
update_sequential                Updates the Hermite series based estimator
                                sequentially
update_sequential.hermite_estimator_bivar
                                Updates the Hermite series based estimator
                                sequentially
update_sequential.hermite_estimator_univar
                                Updates the Hermite series based estimator
                                sequentially

```

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Author(s)

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cum_prob

Estimates the cumulative probability at one or more x values

Description

This method calculates the cumulative probability at a vector of x values in the univariate case. In the bivariate case, the method calculates the probability density values for a matrix of x values, each row of which represents a 2-d point.

Usage

```
cum_prob(this, x, clipped)
```

Arguments

<code>this</code>	A <code>hermite_estimator_univar</code> or <code>hermite_estimator_bivar</code> object.
<code>x</code>	A numeric vector (univariate) or a numeric matrix (bivariate). Values at which to calculate the cumulative probability.
<code>clipped</code>	A boolean value. This value determines whether cumulative probabilities are clipped to lie between 0 and 1.

Details

The object must be updated with observations prior to the use of the method.

Value

A numeric vector of cumulative probability values.

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,
  est_type="univariate")
hermite_est <- update_batch(hermite_est, rnorm(30))
cdf_est <- cum_prob(hermite_est, c(0, 0.5, 1))
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,
  est_type="bivariate")
hermite_est <- update_batch(hermite_est, x = matrix(rnorm(60),
  nrow=30, ncol=2,byrow=TRUE))
cdf_est <- cum_prob(hermite_est, matrix(c(0,0,0.5,0.5,1,1),nrow=3,
  ncol=2,byrow=TRUE))
```

cum_prob.hermite_estimator_bivar

Estimates the cumulative probabilities for a matrix of 2-d x values

Description

This method calculates the cumulative probability values for a matrix of 2-d x vector values using the `hermite_estimator_bivar` object (this).

Usage

```
## S3 method for class 'hermite_estimator_bivar'
cum_prob(this, x, clipped = FALSE)
```

Arguments

<code>this</code>	A <code>hermite_estimator_bivar</code> object.
<code>x</code>	A numeric matrix. Each row corresponds to a 2-d coordinate.
<code>clipped</code>	A boolean value. This value determines whether cumulative probabilities are clipped to lie within the range [0,1].

Details

The object must be updated with observations prior to the use of this method.

Value

A numeric vector of cumulative probability values.

Examples

```
hermite_est <- hermite_estimator_bivar(N = 10, standardize = TRUE)
hermite_est <- update_batch(hermite_est, matrix(rnorm(30*2), nrow=30,
ncol=2, byrow = TRUE))
cdf_est <- cum_prob(hermite_est, matrix(c(0, 0, 1, 1, 2, 2), nrow=3, ncol=2,
byrow = TRUE))
```

```
cum_prob.hermite_estimator_univar
```

Estimates the cumulative probability for a vector of x values

Description

This method calculates the cumulative probability values at a vector of x values using the hermite_estimator_univar object (this).

Usage

```
## S3 method for class 'hermite_estimator_univar'
cum_prob(this, x, clipped = FALSE)
```

Arguments

this	A hermite_estimator_univar object.
x	A numeric vector. Values at which to estimate the cumulative probability
clipped	A boolean value. This value determines whether cumulative probabilities are clipped to lie within the range [0,1].

Details

The object must be updated with observations prior to the use of this method.

Value

A numeric vector of cumulative probability values.

Examples

```
hermite_est <- hermite_estimator_univar(N = 10, standardize = TRUE)
hermite_est <- update_batch(hermite_est, rnorm(30))
cdf_est <- cum_prob(hermite_est, c(0, 0.5, 1))
```

dens

Estimates the probability density at one or more x values

Description

This method calculates the probability density values at a vector of x values in the univariate case. In the bivariate case, the method calculates the probability density values for a matrix of x values, each row of which represents a 2-d point.

Usage

```
dens(this, x, clipped)
```

Arguments

<code>this</code>	A <code>hermite_estimator_univar</code> or <code>hermite_estimator_bivar</code> object.
<code>x</code>	A numeric vector (univariate) or a numeric matrix (bivariate) of values at which to calculate the probability density.
<code>clipped</code>	A boolean value. This value determines whether probability densities are clipped to be bigger than zero.

Details

The object must be updated with observations prior to the use of the method.

Value

A numeric vector of probability density values.

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,  
  est_type="univariate")  
hermite_est <- update_batch(hermite_est, rnorm(30))  
pdf_est <- dens(hermite_est, c(0, 0.5, 1))  
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,  
  est_type="bivariate")  
hermite_est <- update_batch(hermite_est, x = matrix(rnorm(60),  
  nrow=30, ncol=2,byrow=TRUE))  
pdf_est <- dens(hermite_est, matrix(c(0,0,0.5,0.5,1,1),nrow=3,  
  ncol=2,byrow=TRUE))
```

`dens.hermite_estimator_bivar`*Estimates the probability densities for a matrix of 2-d x values*

Description

This method calculates the probability density values for a matrix of 2-d x vector values using the `hermite_estimator_bivar` object (this).

Usage

```
## S3 method for class 'hermite_estimator_bivar'  
dens(this, x, clipped = FALSE)
```

Arguments

<code>this</code>	A <code>hermite_estimator_bivar</code> object.
<code>x</code>	A numeric matrix. Each row corresponds to a 2-d coordinate.
<code>clipped</code>	A boolean value. This value determines whether probability densities are clipped to be bigger than zero.

Details

The object must be updated with observations prior to the use of the method.

Value

A numeric vector of probability density values.

Examples

```
hermite_est <- hermite_estimator_bivar(N = 10, standardize = TRUE)  
hermite_est <- update_batch(hermite_est, matrix(rnorm(30*2), nrow=30,  
ncol=2, byrow = TRUE))  
cdf_est <- dens(hermite_est, matrix(c(0, 0, 1, 1, 2, 2), nrow=3, ncol=2,  
byrow = TRUE))
```

dens.hermite_estimator_univar

Estimates the probability density for a vector of x values

Description

This method calculates the probability density values at a vector of x values using the hermite_estimator_univar object (this).

Usage

```
## S3 method for class 'hermite_estimator_univar'
dens(this, x, clipped = FALSE)
```

Arguments

this	A hermite_estimator_univar object.
x	A numeric vector. Values at which to estimate the probability density.
clipped	A boolean value. This value determines whether probability densities are clipped to be bigger than zero.

Details

The object must be updated with observations prior to the use of the method.

Value

A numeric vector of probability density values.

Examples

```
hermite_est <- hermite_estimator_univar(N = 10, standardize = TRUE)
hermite_est <- update_batch(hermite_est, rnorm(30))
pdf_est <- dens(hermite_est, c(0, 0.5, 1))
```

gauss_hermite_quad_100

Calculates $\int_{-\infty}^{\infty} f(x)e^{-x^2}dx$ using Gauss-Hermite quadrature with 100 terms.

Description

Calculates $\int_{-\infty}^{\infty} f(x)e^{-x^2}dx$ using Gauss-Hermite quadrature with 100 terms.

Usage

```
gauss_hermite_quad_100(f)
```

Arguments

f A function.

Value

A numeric value.

hermite_estimator	<i>A class to sequentially estimate univariate and bivariate pdfs and cdfs along with quantile functions in the univariate setting and nonparametric correlations in the bivariate setting.</i>
-------------------	---

Description

The `hermite_estimator` class provides a unified interface to the univariate and bivariate Hermite series based estimators, leveraging generic methods and multiple dispatch. Methods are included for the sequential or one-pass batch estimation of the full probability density function and cumulative distribution function in the univariate and bivariate settings. Sequential or one-pass batch estimation methods are also provided for the full quantile function in the univariate setting and the Spearman's rank correlation estimator in the bivariate setting.

Usage

```
hermite_estimator(  
  N = 10,  
  standardize = FALSE,  
  exp_weight_lambda = NA,  
  est_type = "univariate"  
)
```

Arguments

N An integer between 0 and 75. The Hermite series based estimator is truncated at N+1 terms.

standardize A boolean value. Determines whether the observations are standardized, a transformation which often improves performance.

exp_weight_lambda A numerical value between 0 and 1. This parameter controls the exponential weighting of the Hermite series based estimator. If this parameter is NA, no exponential weighting is applied.

est_type A string value. Options are "univariate" or "bivariate".

Value

An S3 object of class `hermite_estimator_univar` or `hermite_estimator_bivar`.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,  
  est_type="univariate")
```

`hermite_estimator_bivar`

A class to sequentially estimate bivariate pdfs, cdfs and nonparametric correlations

Description

This method constructs an S3 object with methods for nonparametric estimation of bivariate pdfs and cdfs along with nonparametric correlations.

Usage

```
hermite_estimator_bivar(N = 10, standardize = FALSE, exp_weight_lambda = NA)
```

Arguments

<code>N</code>	An integer between 0 and 75. The Hermite series based estimator is truncated at $N+1$ terms.
<code>standardize</code>	A boolean value. Determines whether the observations are standardized, a transformation which often improves performance.
<code>exp_weight_lambda</code>	A numerical value between 0 and 1. This parameter controls the exponential weighting of the Hermite series based estimator. If this parameter is NA, no exponential weighting is applied.

Details

The `hermite_estimator_bivar` class allows the sequential or one-pass batch estimation of the full bivariate probability density function and cumulative distribution function along with the Spearman's rank correlation coefficient. It is well suited to streaming data (both stationary and non-stationary) and to efficient estimation in the context of massive or distributed data sets. Indeed, estimators constructed on different subsets of a distributed data set can be consistently merged.

Value

An S3 object of class `hermite_estimator_bivar`, with methods for density function and distribution function estimation along with Spearman's rank correlation estimation.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

Examples

```
hermite_est <- hermite_estimator_bivar(N = 10, standardize = TRUE)
```

```
hermite_estimator_univar
```

A class to sequentially estimate univariate pdfs, cdfs and quantile functions

Description

This method constructs an S3 object with associated methods for univariate nonparametric estimation of pdfs, cdfs and quantiles.

Usage

```
hermite_estimator_univar(N = 10, standardize = FALSE, exp_weight_lambda = NA)
```

Arguments

<code>N</code>	An integer between 0 and 75. The Hermite series based estimator is truncated at $N+1$ terms.
<code>standardize</code>	A boolean value. Determines whether the observations are standardized, a transformation which often improves performance.
<code>exp_weight_lambda</code>	A numerical value between 0 and 1. This parameter controls the exponential weighting of the Hermite series based estimator. If this parameter is <code>NA</code> , no exponential weighting is applied.

Details

The `hermite_estimator_univar` class allows the sequential or one-pass batch estimation of the full probability density function, cumulative distribution function and quantile function. It is well suited to streaming data (both stationary and non-stationary) and to efficient estimation in the context of massive or distributed data sets. Indeed, estimators constructed on different subsets of a distributed data set can be consistently merged.

Value

An S3 object of class `hermite_estimator_univar`, with methods for density function, distribution function and quantile function estimation.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

Examples

```
hermite_est <- hermite_estimator_univar(N = 10, standardize = TRUE)
```

<code>hermite_function</code>	<i>Outputs orthonormal Hermite functions</i>
-------------------------------	--

Description

The method calculates the orthonormal Hermite functions, $h_k(x)$ from $k = 0, \dots, N$ for the vector of values, x .

Usage

```
hermite_function(N, x, normalization)
```

Arguments

<code>N</code>	An integer number.
<code>x</code>	A numeric vector.
<code>normalization</code>	A numeric vector of normalization factors generated by the <code>hermite_normalization</code> function.

Value

A numeric matrix with $N+1$ rows and `length(x)` columns.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

hermite_function_N *Convenience function to output orthonormal Hermite functions The method calculates the orthonormal Hermite functions, $h_k(x)$ from $k = 0, \dots, N$ for the vector of values, x .*

Description

Convenience function to output orthonormal Hermite functions

The method calculates the orthonormal Hermite functions, $h_k(x)$ from $k = 0, \dots, N$ for the vector of values, x .

Usage

hermite_function_N(N, x, normalization_hermite = NULL)

Arguments

N An integer number.
x A numeric vector.
normalization_hermite A numeric vector. A vector of normalization values necessary in the calculation of the Hermite functions.

Value

A numeric matrix with N+1 rows and length(x) columns.

hermite_function_sum *Outputs the sum of orthonormal Hermite functions*

Description

The method calculates the sum of orthonormal Hermite functions, $\sum_i h_k(x_i)$ from $k = 0, \dots, N$ for the vector of values, x .

Usage

hermite_function_sum(N, x, normalization)

Arguments

N An integer number.
x A numeric vector.
normalization A numeric vector of normalization factors generated by the hermite_normalization function.

Value

A numeric vector of length N+1.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

hermite_function_sum_N

Convenience function to output the sum of orthonormal Hermite functions The method calculates the sum of orthonormal Hermite functions, $\sum_i h_k(x_i)$ from $k = 0, \dots, N$ for the vector of values, x.

Description

Convenience function to output the sum of orthonormal Hermite functions

The method calculates the sum of orthonormal Hermite functions, $\sum_i h_k(x_i)$ from $k = 0, \dots, N$ for the vector of values, x.

Usage

```
hermite_function_sum_N(N, x, normalization_hermite = NULL)
```

Arguments

N	An integer number.
x	A numeric vector.
normalization_hermite	A numeric vector of normalization factors generated by the hermite_normalization function.

Value

A numeric vector of length N+1.

hermite_integral_val *Outputs lower integral of the orthonormal Hermite functions*

Description

The method calculates $\int_{-\infty}^x h_k(t) dt$ for $k = 0, \dots, N$ and the vector of values x .

Usage

hermite_integral_val(N, x, hermite_function_mat)

Arguments

N An integer number.
 x A numeric vector.
 hermite_function_mat
 A numeric matrix of Hermite function values generated by the function hermite_function.

Value

A numeric matrix with N+1 rows and length(x) columns.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

hermite_integral_val_upper
 Outputs upper integral of the orthonormal Hermite functions

Description

The method calculates $\int_x^{\infty} h_k(t) dt$ for $k = 0, \dots, N$ and the vector of values x .

Usage

hermite_integral_val_upper(N, x, hermite_function_mat)

Arguments

N An integer number.
 x A numeric vector.
 hermite_function_mat
 A numeric matrix of Hermite function values generated by the function hermite_function.

Value

A numeric matrix with N+1 rows and length(x) columns.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

hermite_int_full	<i>Convenience function to output the integral of the orthonormal Hermite functions on the full domain</i>
------------------	--

Description

The method calculates $\int_{-\infty}^{\infty} h_k(t) dt$ for $k = 0, \dots, N$.

Usage

hermite_int_full(N)

Arguments

N An integer number.

Value

A numeric matrix with N+1 rows and 1 columns.

hermite_int_full_domain	<i>Outputs integral of the orthonormal Hermite functions on the full domain</i>
-------------------------	---

Description

The method calculates $\int_{-\infty}^{\infty} h_k(t) dt$ for $k = 0, \dots, N$.

Usage

hermite_int_full_domain(N)

Arguments

N An integer number.

Value

A numeric matrix with N+1 rows and 1 columns.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

hermite_int_lower	<i>Convenience function to output a definite integral of the orthonormal Hermite functions</i>
-------------------	--

Description

The method calculates $\int_{-\infty}^x h_k(t)dt$ for $k = 0, \dots, N$ and the vector of values x .

Usage

```
hermite_int_lower(
    N,
    x,
    hermite_function_matrix = NULL,
    normalization_hermite = NULL
)
```

Arguments

N	An integer number.
x	A numeric vector.
hermite_function_matrix	A numeric matrix. A matrix of Hermite function values.
normalization_hermite	A numeric vector. A vector of normalization values necessary in the calculation of the Hermite functions.

Value

A numeric matrix with N+1 rows and length(x) columns.

hermite_int_upper	<i>Convenience function to output a definite integral of the orthonormal Hermite functions</i>
-------------------	--

Description

The method calculates $\int_x^{\infty} h_k(t)dt$ for $k = 0, \dots, N$ and the vector of values x .

Usage

```
hermite_int_upper(  
    N,  
    x,  
    hermite_function_matrix = NULL,  
    normalization_hermite = NULL  
)
```

Arguments

N An integer number.
x A numeric vector.
hermite_function_matrix
 A numeric matrix. A matrix of Hermite function values.
normalization_hermite
 A numeric vector. A vector of normalization values necessary in the calculation
 of the Hermite functions.

Value

A numeric matrix with N+1 rows and length(x) columns.

hermite_normalization *Outputs Hermite normalization factors*

Description

The method returns numeric normalization factors that, when multiplied by the physicist Hermite polynomials $H_k(x)$, yield orthonormal Hermite functions $h_k(x)$ for $k = 0, \dots, N$.

Usage

```
hermite_normalization(N)
```

Arguments

N An integer number.

Value

A numeric vector of length N+1

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

 hermite_normalization_N

Convenience function to output Hermite normalization factors

Description

The method returns numeric normalization factors that, when multiplied by the physicist Hermite polynomials $H_k(x)$, yield orthonormal Hermite functions $h_k(x)$ for $k = 0, \dots, N$.

Usage

```
hermite_normalization_N(N)
```

Arguments

N An integer number.

Value

A numeric vector of length N+1

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

 hermite_polynomial

Outputs physicist version of Hermite Polynomials

Description

The method calculates the physicist version of Hermite polynomials, $H_k(x)$ from $k = 0, \dots, N$ for the vector of values, x.

Usage

```
hermite_polynomial(N, x)
```

Arguments

N An integer number.

x A numeric vector.

Value

A numeric matrix with N+1 rows and length(x) columns.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

hermite_polynomial_N *Convenience function to output physicist Hermite polynomials The method calculates the physicist version of Hermite polynomials, $H_k(x)$ from $k = 0, \dots, N$ for the vector of values, x .*

Description

Convenience function to output physicist Hermite polynomials

The method calculates the physicist version of Hermite polynomials, $H_k(x)$ from $k = 0, \dots, N$ for the vector of values, x .

Usage

hermite_polynomial_N(N, x)

Arguments

N	An integer number.
x	A numeric vector.

Value

A numeric matrix with N+1 rows and length(x) columns.

merge_hermite *Merges a list of Hermite estimators*

Description

Note that the estimators must be of the same type to be merged i.e. all estimators must have a consistent est_type, either "univariate" or "bivariate". In addition, the N and standardize arguments must be the same for all estimators in order to merge them. Finally, note that exponentially weighted estimators cannot be merged. If the Hermite estimators are not standardized, the merged estimator will be exactly equivalent to constructing a single estimator on the data set formed by combining the data sets used to update the respective hermite_estimator inputs. If the input Hermite estimators are standardized however, then the equivalence will be approximate but still accurate in most cases.

Usage

merge_hermite(hermite_estimators)

Arguments

hermite_estimators

A list of hermite_estimator_univar or hermite_estimator_bivar objects.

Value

An object of class hermite_estimator_univar or hermite_estimator_bivar.

Examples

```
hermite_est_1 <- hermite_estimator(N = 10, standardize = FALSE)
hermite_est_1 <- update_batch(hermite_est_1, rnorm(30))
hermite_est_2 <- hermite_estimator(N = 10, standardize = FALSE)
hermite_est_2 <- update_batch(hermite_est_2, rnorm(30))
hermite_merged <- merge_hermite(list(hermite_est_1, hermite_est_2))
```

merge_hermite_bivar *Merges a list of bivariate Hermite estimators*

Description

This method allows a list of Hermite based estimators of class hermite_estimator_bivar to be consistently merged.

Usage

```
merge_hermite_bivar(hermite_estimators)
```

Arguments

hermite_estimators

A list of hermite_estimator_bivar objects.

Details

Note that the N and standardize arguments must be the same for all estimators in order to merge them. In addition, note that exponentially weighted estimators cannot be merged. If the Hermite estimators are not standardized, the merged estimator will be exactly equivalent to constructing a single estimator on the data set formed by combining the data sets used to update the respective hermite_estimator_bivar inputs. If the input Hermite estimators are standardized however, then the equivalence will be approximate but still accurate in most cases.

Value

An object of class hermite_estimator_bivar.

merge_hermite_univar *Merges a list of Hermite estimators*

Description

This method allows a list of Hermite based estimators of class `hermite_estimator_univar` to be consistently merged.

Usage

```
merge_hermite_univar(hermite_estimators)
```

Arguments

`hermite_estimators`

A list of `hermite_estimator_univar` objects.

Details

Note that the `N` and `standardize` arguments must be the same for all estimators in order to merge them. In addition, note that exponentially weighted estimators cannot be merged. If the Hermite estimators are not standardized, the merged estimator will be exactly equivalent to constructing a single estimator on the data set formed by combining the data sets used to update the respective `hermite_estimator_univar` inputs. If the input Hermite estimators are standardized however, then the equivalence will be approximate but still accurate in most cases.

Value

An object of class `hermite_estimator_univar`.

Examples

```
hermite_est_1 <- hermite_estimator_univar(N = 10, standardize = FALSE)
hermite_est_1 <- update_batch(hermite_est_1, rnorm(30))
hermite_est_2 <- hermite_estimator_univar(N = 10, standardize = FALSE)
hermite_est_2 <- update_batch(hermite_est_2, rnorm(30))
hermite_merged <- merge_hermite(list(hermite_est_1, hermite_est_2))
```

merge_moments_and_count_bivar

Internal method to consistently merge the number of observations, means and variances of two bivariate Hermite estimators

Description

The algorithm to merge the variances consistently comes from Schubert, Erich, and Michael Gertz. "Numerically stable parallel computation of (co-) variance." Proceedings of the 30th International Conference on Scientific and Statistical Database Management. 2018.

Usage

```
merge_moments_and_count_bivar(hermite_estimator1, hermite_estimator2)
```

Arguments

hermite_estimator1
A hermite_estimator_bivar object.

hermite_estimator2
A hermite_estimator_bivar object.

Value

An object of class hermite_estimator_bivar

merge_moments_and_count_univar

Internal method to consistently merge the number of observations, means and variances of two Hermite estimators

Description

The algorithm to merge the variances consistently comes from Schubert, Erich, and Michael Gertz. "Numerically stable parallel computation of (co-) variance." Proceedings of the 30th International Conference on Scientific and Statistical Database Management. 2018.

Usage

```
merge_moments_and_count_univar(hermite_estimator1, hermite_estimator2)
```

Arguments

hermite_estimator1
A hermite_estimator_univar object.

hermite_estimator2
A hermite_estimator_univar object.

Value

An object of class `hermite_estimator_univar`.

<code>merge_pair</code>	<i>Merges two Hermite estimators</i>
-------------------------	--------------------------------------

Description

Note that the estimators must be of the same type to be merged i.e. both estimators must have a consistent `est_type`, either "univariate" or "bivariate". In addition, the `N` and `standardize` arguments must be the same for both estimators in order to merge them. Finally, note that exponentially weighted estimators cannot be merged. If the Hermite estimators are not standardized, the merged estimator will be exactly equivalent to constructing a single estimator on the data set formed by combining the data sets used to update the respective `hermite_estimator` inputs. If the input Hermite estimators are standardized however, then the equivalence will be approximate but still accurate in most cases.

Usage

```
merge_pair(this, hermite_estimator_other)
```

Arguments

`this` A `hermite_estimator_univar` or `hermite_estimator_bivar` object. The first Hermite series based estimator.

`hermite_estimator_other` A `hermite_estimator_univar` or `hermite_estimator_bivar` object. The second Hermite series based estimator.

Value

An object of class `hermite_estimator_univar` or `hermite_estimator_bivar`.

Examples

```
hermite_est_1 <- hermite_estimator(N = 10, standardize = FALSE)
hermite_est_1 <- update_batch(hermite_est_1, rnorm(30))
hermite_est_2 <- hermite_estimator(N = 10, standardize = FALSE)
hermite_est_2 <- update_batch(hermite_est_2, rnorm(30))
hermite_merged <- merge_pair(hermite_est_1, hermite_est_2)
```

```
merge_pair.hermite_estimator_bivar
```

Merges two bivariate Hermite estimators

Description

This method allows a pair of Hermite based estimators of class `hermite_estimator_bivar` to be consistently merged.

Usage

```
## S3 method for class 'hermite_estimator_bivar'
merge_pair(this, hermite_estimator_other)
```

Arguments

`this` A `hermite_estimator_bivar` object. The first Hermite series based estimator.
`hermite_estimator_other` A `hermite_estimator_bivar` object. The second Hermite series based estimator.

Details

Note that the `N` and `standardize` arguments must be the same for the two estimators in order to merge them. In addition, note that exponentially weighted estimators cannot be merged. If the Hermite estimators are not standardized, the merged estimator will be exactly equivalent to constructing a single estimator on the data set formed by combining the data sets used to update the respective `hermite_estimator_bivar` inputs. If the input Hermite estimators are standardized however, then the equivalence will be approximate but still accurate in most cases.

Value

An object of class `hermite_estimator_bivar`.

```
merge_pair.hermite_estimator_univar
```

Merges two Hermite estimators

Description

This method allows a pair of Hermite based estimators of class `hermite_estimator_univar` to be consistently merged.

Usage

```
## S3 method for class 'hermite_estimator_univar'
merge_pair(this, hermite_estimator_other)
```

Arguments

`this` A `hermite_estimator_univar` object. The first Hermite series based estimator.
`hermite_estimator_other` A `hermite_estimator_univar` object. The second Hermite series based estimator.

Details

Note that the `N` and `standardize` arguments must be the same for the two estimators in order to merge them. In addition, note that exponentially weighted estimators cannot be merged. If the Hermite estimators are not standardized, the merged estimator will be exactly equivalent to constructing a single estimator on the data set formed by combining the data sets used to update the respective `hermite_estimator_univar` inputs. If the input Hermite estimators are standardized however, then the equivalence will be approximate but still accurate in most cases.

Value

An object of class `hermite_estimator_univar`.

Examples

```
hermite_est_1 <- hermite_estimator_univar(N = 10, standardize = FALSE)
hermite_est_1 <- update_batch(hermite_est_1, rnorm(30))
hermite_est_2 <- hermite_estimator_univar(N = 10, standardize = FALSE)
hermite_est_2 <- update_batch(hermite_est_2, rnorm(30))
hermite_merged <- merge_pair(hermite_est_1, hermite_est_2)
```

`merge_standardized_helper_bivar`

Internal method to merge a list of standardized bivariate Hermite estimators

Description

Internal method to merge a list of standardized bivariate Hermite estimators

Usage

```
merge_standardized_helper_bivar(hermite_estimators)
```

Arguments

`hermite_estimators`
 A list of `hermite_estimator_bivar` objects.

Value

An object of class `hermite_estimator_bivar`.

```
merge_standardized_helper_univar
```

Internal method to merge a list of standardized Hermite estimators

Description

Internal method to merge a list of standardized Hermite estimators

Usage

```
merge_standardized_helper_univar(hermite_estimators)
```

Arguments

```
hermite_estimators
```

A list of `hermite_estimator_univar` objects.

Value

An object of class `hermite_estimator_univar`.

```
quant
```

Estimates the quantiles at a vector of probability values

Description

This method utilizes the estimator (13) in paper Stephanou, Michael, Varughese, Melvin and Iain Macdonald. "Sequential quantiles via Hermite series density estimation." *Electronic Journal of Statistics* 11.1 (2017): 570-607 <doi:10.1214/17-EJS1245>, with some modifications to improve the stability of numerical root finding. Note that this method is only applicable to the univariate Hermite estimator i.e. `est_type = "univariate"`.

Usage

```
quant(this, p)
```

Arguments

```
this
```

A `hermite_estimator_univar` object.

```
p
```

A numeric vector. A vector of probability values.

Value

A numeric vector. The vector of quantile values associated with the probabilities `p`.

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,  
  est_type="univariate")  
hermite_est <- update_batch(hermite_est, rnorm(30))  
quant_est <- quant(hermite_est, c(0.25, 0.5, 0.75))
```

quant.hermite_estimator_univar

Estimates the quantiles at a vector of probability values

Description

This method utilizes the estimator (13) in paper Stephanou, Michael, Varughese, Melvin and Iain Macdonald. "Sequential quantiles via Hermite series density estimation." *Electronic Journal of Statistics* 11.1 (2017): 570-607 <doi:10.1214/17-EJS1245>, with some modifications to improve the stability of numerical root finding.

Usage

```
## S3 method for class 'hermite_estimator_univar'  
quant(this, p)
```

Arguments

this	A hermite_estimator_univar object.
p	A numeric vector. A vector of probability values.

Value

A numeric vector. The vector of quantile values associated with the probabilities p.

Examples

```
hermite_est <- hermite_estimator_univar(N = 10, standardize = TRUE)  
hermite_est <- update_batch(hermite_est, rnorm(30))  
quant_est <- quant(hermite_est, c(0.25, 0.5, 0.75))
```

 spearmans

Estimates the Spearman's rank correlation coefficient

Description

This method calculates the Spearman's rank correlation coefficient value. It is only applicable to the bivariate Hermite estimator i.e. `est_type = "bivariate"`.

Usage

```
spearmans(this, clipped = FALSE)
```

Arguments

`this` A `hermite_estimator_bivar` object.
`clipped` A boolean value. Indicates whether to clip Spearman's rank correlation estimates to lie between -1 and 1.

Details

The object must be updated with observations prior to the use of this method.

Value

A numeric value.

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,
  est_type="bivariate")
hermite_est <- update_batch(hermite_est, matrix(rnorm(30*2), nrow=30,
  ncol=2, byrow = TRUE))
spearmans_est <- spearmans(hermite_est)
```

 spearmans.hermite_estimator_bivar

Estimates the Spearman's rank correlation coefficient

Description

This method calculates the Spearman's rank correlation coefficient value using the `hermite_estimator_bivar` object (`this`).

Usage

```
## S3 method for class 'hermite_estimator_bivar'
spearmans(this, clipped = FALSE)
```

Arguments

<code>this</code>	A <code>hermite_estimator_bivar</code> object.
<code>clipped</code>	A boolean value. Indicates whether to clip Spearman's rank correlation estimates to lie between -1 and 1.

Details

The method utilizes the estimator defined in the paper Stephanou, Michael and Varughese, Melvin. "Sequential Estimation of Nonparametric Correlation using Hermite Series Estimators." arXiv Preprint (2020), <https://arxiv.org/abs/2012.06287>

The object must be updated with observations prior to the use of this method.

Value

A numeric value.

Examples

```
hermite_est <- hermite_estimator_bivar(N = 10, standardize = TRUE)
hermite_est <- update_batch(hermite_est, matrix(rnorm(30*2), nrow=30,
ncol=2, byrow = TRUE))
spearman_est <- spearman(hermite_est)
```

<code>standardizeInputs</code>	<i>Standardizes the observation x and updates the online moment inputs</i>
--------------------------------	---

Description

Standardizes the observation x and updates the online moment inputs

Usage

```
standardizeInputs(x, n_obs, current_mean, current_var)
```

Arguments

<code>x</code>	A numeric value.
<code>n_obs</code>	A numeric value. The number of observations.
<code>current_mean</code>	A numeric value.
<code>current_var</code>	A numeric value.

Value

A numeric vector. The first element is the updated mean. The second element is the updated variance times `n_obs`. The third element is the updated, standardized value of x .

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

standardizeInputsEW *Standardizes the observation x and updates the online moment inputs*

Description

The online moments are updated via exponential weighting.

Usage

standardizeInputsEW(x, n_obs, lambda, current_mean, current_var)

Arguments

x	A numeric value.
n_obs	A numeric value. The number of observations.
lambda	A numeric value.
current_mean	A numeric value.
current_var	A numeric value.

Value

A numeric vector. The first element is the updated mean. The second element is the updated variance times n_obs. The third element is the updated, standardized value of x.

Author(s)

Michael Stephanou <michael.stephanou@gmail.com>

update_batch *Updates the Hermite series based estimator with a batch of data*

Description

This method can be applied in one-pass batch estimation settings. This method cannot be used with an exponentially weighted estimator.

Usage

update_batch(this, x)

Arguments

`this` A `hermite_estimator_univar` or `hermite_estimator_bivar` object.

`x` A numeric vector or a numeric matrix. Note that for univariate estimators, `x` is a numeric vector of observations to be incorporated. For bivariate estimators, `x` is a numeric matrix with `n` rows for `n` observations and 2 columns.

Value

An object of class `hermite_estimator_univar` or `hermite_estimator_bivar`.

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,
  est_type="univariate")
hermite_est <- update_batch(hermite_est, x = c(1, 2))
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,
  est_type="bivariate")
hermite_est <- update_batch(hermite_est, x = matrix(c(1,1,2,2,3,3),
  nrow=3, ncol=2,byrow=TRUE))
```

`update_batch.hermite_estimator_bivar`

Updates the Hermite series based estimator with a batch of data

Description

This method can be applied in one-pass batch estimation settings. This method cannot be used with an exponentially weighted estimator.

Usage

```
## S3 method for class 'hermite_estimator_bivar'
update_batch(this, x)
```

Arguments

`this` A `hermite_estimator_bivar` object.

`x` A numeric matrix. A matrix of bivariate observations to be incorporated into the estimator. Each row corresponds to a single bivariate observation.

Value

An object of class `hermite_estimator_bivar`.

Examples

```
hermite_estimator <- hermite_estimator_bivar(N = 10, standardize = TRUE)
hermite_estimator <- update_batch(hermite_estimator, x = matrix(c(1, 2, 3, 4,
  5, 6),nrow=3, ncol=2, byrow = TRUE))
```

```
update_batch.hermite_estimator_univar
```

Updates the Hermite series based estimator with a batch of data

Description

This method can be applied in one-pass batch estimation settings. This method cannot be used with an exponentially weighted estimator.

Usage

```
## S3 method for class 'hermite_estimator_univar'
update_batch(this, x)
```

Arguments

`this` A `hermite_estimator_univar` object.
`x` A numeric vector. A vector of observations to be incorporated into the estimator.

Value

An object of class `hermite_estimator_univar`.

Examples

```
hermite_est <- hermite_estimator_univar(N = 10, standardize = TRUE)
hermite_est <- update_batch(hermite_est, x = c(1, 2))
```

```
update_sequential
```

Updates the Hermite series based estimator sequentially

Description

This method can be applied in sequential estimation settings.

Usage

```
update_sequential(this, x)
```

Arguments

`this` A `hermite_estimator_univar` or `hermite_estimator_bivar` object.
`x` A numeric value or vector. An observation to be incorporated into the estimator. Note that for univariate estimators, `x` is a numeric value whereas for bivariate estimators, `x` is a numeric vector of length 2.

Value

An object of class `hermite_estimator_univar` or `hermite_estimator_bivar`.

Examples

```
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,  
  est_type="univariate")  
hermite_est <- update_sequential(hermite_est, x = 2)  
hermite_est <- hermite_estimator(N = 10, standardize = TRUE,  
  est_type="bivariate")  
hermite_est <- update_sequential(hermite_est, x = c(1,2))
```

`update_sequential.hermite_estimator_bivar`

Updates the Hermite series based estimator sequentially

Description

This method can be applied in sequential estimation settings.

Usage

```
## S3 method for class 'hermite_estimator_bivar'  
update_sequential(this, x)
```

Arguments

<code>this</code>	A <code>hermite_estimator_bivar</code> object.
<code>x</code>	A numeric vector of length 2. A bivariate observation to be incorporated into the estimator.

Value

An object of class `hermite_estimator_bivar`.

Examples

```
hermite_estimator <- hermite_estimator_bivar(N = 10, standardize = TRUE)  
hermite_estimator <- update_sequential(hermite_estimator, x = c(1,2))
```

```
update_sequential.hermite_estimator_univar
```

Updates the Hermite series based estimator sequentially

Description

This method can be applied in sequential estimation settings.

Usage

```
## S3 method for class 'hermite_estimator_univar'  
update_sequential(this, x)
```

Arguments

<code>this</code>	A <code>hermite_estimator_univar</code> object.
<code>x</code>	A numeric value. An observation to be incorporated into the estimator.

Value

An object of class `hermite_estimator_univar`.

Examples

```
hermite_est <- hermite_estimator_univar(N = 10, standardize = TRUE)  
hermite_est <- update_sequential(hermite_est, x = 2)
```

Index

- * **package**
 - hermiter-package, 3

- cum_prob, 6
- cum_prob.hermite_estimator_bivar, 7
- cum_prob.hermite_estimator_univar, 8

- dens, 9
- dens.hermite_estimator_bivar, 10
- dens.hermite_estimator_univar, 11

- gauss_hermite_quad_100, 11

- hermite_estimator, 12
- hermite_estimator_bivar, 13
- hermite_estimator_univar, 14
- hermite_function, 15
- hermite_function_N, 16
- hermite_function_sum, 16
- hermite_function_sum_N, 17
- hermite_int_full, 19
- hermite_int_full_domain, 19
- hermite_int_lower, 20
- hermite_int_upper, 20
- hermite_integral_val, 18
- hermite_integral_val_upper, 18
- hermite_normalization, 21
- hermite_normalization_N, 22
- hermite_polynomial, 22
- hermite_polynomial_N, 23
- hermiter (hermiter-package), 3
- hermiter-package, 3

- merge_hermite, 23
- merge_hermite_bivar, 24
- merge_hermite_univar, 25
- merge_moments_and_count_bivar, 26
- merge_moments_and_count_univar, 26
- merge_pair, 27
- merge_pair.hermite_estimator_bivar, 28

- merge_pair.hermite_estimator_univar, 28
- merge_standardized_helper_bivar, 29
- merge_standardized_helper_univar, 30

- quant, 30
- quant.hermite_estimator_univar, 31

- spearman, 32
- spearman.hermite_estimator_bivar, 32
- standardizeInputs, 33
- standardizeInputsEW, 34

- update_batch, 34
- update_batch.hermite_estimator_bivar, 35
- update_batch.hermite_estimator_univar, 36
- update_sequential, 36
- update_sequential.hermite_estimator_bivar, 37
- update_sequential.hermite_estimator_univar, 38