Package ‘rvinecopulib’

January 6, 2021

Type Package
Title High Performance Algorithms for Vine Copula Modeling
Version 0.5.5.1.1
Description Provides an interface to ‘vinecopulib’, a C++ library for vine
copula modeling. The ‘rvinecopulib’ package implements the core features of the
popular ‘VineCopula’ package, in particular inference algorithms for both vine
copula and bivariate copula models. Advantages over ‘VineCopula’ are a sleeker
and more modern API, improved performances, especially in high dimensions,
nonparametric and multi-parameter families, and the ability to model discrete
variables. The ‘rvinecopulib’ package includes ‘vinecopulib’ as header-only
C++ library (currently version 0.5.5). Thus users do not need to install
‘vinecopulib’ itself in order to use ‘rvinecopulib’. Since their initial
releases, ‘vinecopulib’ is licensed under the MIT License, and ‘rvinecopulib’
is licensed under the GNU GPL version 3.

License GPL-3 | file LICENSE
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as_rvine_structure  Coerce various kind of objects to R-vine structures and matrices

Description

as_rvine_structure and as_rvine_matrix are new S3 generics allowing to coerce objects into R-vine structures and matrices (see rvine_structure() and rvine_matrix()).

Usage

as_rvine_structure(x, ...)

as_rvine_matrix(x, ...)

## S3 method for class 'rvine_structure'
as_rvine_structure(x, ..., validate = FALSE)

## S3 method for class 'rvine_structure'
as_rvine_structure

as_rvine_matrix(x, ..., validate = FALSE)

## S3 method for class 'list'
as_rvine_structure(x, ..., is_natural_order = FALSE)

## S3 method for class 'list'
as_rvine_matrix(x, ..., is_natural_order = FALSE)

## S3 method for class 'rvine_matrix'
as_rvine_structure(x, ..., validate = FALSE)

## S3 method for class 'rvine_matrix'
as_rvine_matrix(x, ..., validate = FALSE)

## S3 method for class 'matrix'
as_rvine_structure(x, ..., validate = TRUE)

## S3 method for class 'matrix'
as_rvine_matrix(x, ..., validate = TRUE)

Arguments

x An object of class rvine_structure, rvine_matrix, matrix or list that can be coerced into an R-vine structure or R-vine matrix (see Details).

... Other arguments passed on to individual methods.

validate When 'TRUE", verifies that the input is a valid rvine-structure (see Details). You may want to suppress this when you know that you already have a valid structure and you want to save some time, or to explicitly enable it if you have a structure that you want to re-check.

is_natural_order A flag indicating whether the struct_array element of x is assumed to be provided in natural order already (a structure is in natural order if the anti-diagonal is 1, ..., d from bottom left to top right).

Details

The coercion to rvine_structure and rvine_matrix can be applied to different kind of objects Currently, rvine_structure, rvine_matrix, matrix and list are supported.

For as_rvine_structure:

• rvine_structure: the main use case is to re-check an object via validate = TRUE.
• rvine_matrix and matrix: allow to coerce matrices into R-vine structures (see rvine_structure() for more details). The main difference between rvine_matrix and matrix is the nature of the validity checks.
• list: must contain named elements order and struct_array to be coerced into an R-vine structure (see rvine_structure() for more details).

For as_rvine_matrix:
as_rvine_structure

- **rvine_structure**: allow to coerce an rvine_structure into an R-vine matrix (useful e.g. for printing).
- **rvine_matrix**: similar to as_rvine_structure for rvine_structure, the main use case is to re-check an object via validate = TRUE.
- **matrix**: allow to coerce matrices into R-vine matrices (mainly by checking that the matrix defines a valid R-vine, see rvine_matrix() for more details).
- **list**: must contain named elements order and struct_array to be coerced into an R-vine matrix (see rvine_structure() for more details).

**Value**

Either an object of class rvine_structure or of class rvine_matrix (see rvine_structure() or rvine_matrix()).

**See Also**

rvine_structure rvine_matrix

**Examples**

```r
# R-vine structures can be constructed from the order vector and struct_array
rvine_structure(order = 1:4, struct_array = list(  
  c(4, 4, 4),  
  c(3, 3),  
  2  
))

# ... or a similar list can be coerced into an R-vine structure
as_rvine_structure(list(order = 1:4, struct_array = list(  
  c(4, 4, 4),  
  c(3, 3),  
  2  
))

# similarly, standard matrices can be coerced into R-vine structures
mat <- matrix(c(4, 3, 2, 1, 4, 3, 2, 0, 4, 3, 0, 4, 0, 0, 0, 0, 4, 0, 0, 0), 4, 4)
as_rvine_structure(mat)

# or truncate and construct the structure
mat[3, 1] <- 0
as_rvine_structure(mat)

# throws an error
mat[3, 1] <- 5
try(as_rvine_structure(mat))
```
bicop  Fit and select bivariate copula models

Description

Fit a bivariate copula model for continuous or discrete data. The family can be selected automatically from a vector of options.

Usage

bicop(
  data,
  var_types = c("c", "c"),
  family_set = "all",
  par_method = "mle",
  nonpar_method = "quadratic",
  mult = 1,
  selcrit = "aic",
  weights = numeric(),
  psi0 = 0.9,
  presel = TRUE,
  keep_data = FALSE,
  cores = 1
)

Arguments

data  a matrix or data.frame with at least two columns, containing the (pseudo-)observations for the two variables (copula data should have approximately uniform margins). More columns are required for discrete models, see Details.

var_types  variable types, a length 2 vector; e.g., c("c", "c") for both continuous (default), or c("c", "d") for first variable continuous and second discrete.

family_set  a character vector of families; see Details for additional options.

par_method  the estimation method for parametric models, either "mle" for maximum likelihood or "itau" for inversion of Kendall’s tau (only available for one-parameter families and "t").

nonpar_method  the estimation method for nonparametric models, either "constant" for the standard transformation estimator, or "linear"/"quadratic" for the local-likelihood approximations of order one/two.

mult  multiplier for the smoothing parameters of nonparametric families. Values larger than 1 make the estimate more smooth, values less than 1 less smooth.

selcrit  criterion for family selection, either "loglik", "aic", "bic", "mbic". For vinecop() there is the additional option "mbicv".

weights  optional vector of weights for each observation.

psi0  see mBICV().
presel
whether the family set should be thinned out according to symmetry characteristics of the data.

keep_data
whether the data should be stored (necessary for using fitted()).

cores
number of cores to use; if more than 1, estimation for multiple families is done in parallel.

Details

Discrete variables:
When at least one variable is discrete, more than two columns are required for data: the first \(n \times 2\) block contains realizations of \(F_{X_1}(x_1), F_{X_2}(x_2)\). The second \(n \times 2\) block contains realizations of \(F_{X_1}(x_1), F_{X_1}(x_1)\). The minus indicates a left-sided limit of the cdf. For, e.g., an integer-valued variable, it holds \(F_{X_1}(x-1) = F_{X_1}(x-1)\). For continuous variables the left limit and the cdf itself coincide. Respective columns can be omitted in the second block.

Family collections:
The family_set argument accepts all families in bicop_dist() plus the following convenience definitions:
• "all" contains all the families,
• "parametric" contains the parametric families (all except "tll"),
• "nonparametric" contains the nonparametric families ("indep" and "tll")
• "onepar" contains the parametric families with a single parameter,
("gaussian", "clayton", "gumbel", "frank", and "joe"),
• "twopar" contains the parametric families with two parameters ("student", "bb1", "bb6", "bb7", and "bb8"),
• "elliptical" contains the elliptical families,
• "archimedean" contains the archimedean families,
• "BB" contains the BB families,
• "itau" families for which estimation by Kendall’s tau inversion is available ("indep", "gaussian", "student", "clayton", "gumbel", "frank", "joe").

Value

An object inheriting from classes bicop and bicop_dist. In addition to the entries contained in bicop_dist(), objects from the bicop class contain:
• data (optionally, if keep_data = TRUE was used), the dataset that was passed to bicop().
• controls, a list with the set of fit controls that was passed to bicop().
• loglik the log-likelihood.
• nobs, an integer with the number of observations that was used to fit the model.

See Also
bicop_dist(), plot.bicop(), contour.bicop(), dbicop(), pbicop(), hbicop(), rbicop()
bicop_dist

Examples

## fitting a continuous model from simulated data
u <- rbicop(100, "clayton", 90, 3)
fit <- bicop(u, family_set = "par")
summary(fit)

## compare fit with true model
contour(fit)
contour(bicop_dist("clayton", 90, 3), col = 2, add = TRUE)

## fit a model from discrete data
x_disc <- qpois(u, 1) # transform to Poisson margins
plot(x_disc)
udisc <- cbind(ppois(x_disc, 1), ppois(x_disc - 1, 1))
fit_disc <- bicop(udisc, var_types = c("d", "d"))
summary(fit_disc)

bicop_dist  Bivariate copula models

Description

Create custom bivariate copula models by specifying the family, rotation, parameters, and variable types.

Usage

bicop_dist(
  family = "indep",
  rotation = 0,
  parameters = numeric(0),
  var_types = c("c", "c")
)

Arguments

family  the copula family, a string containing the family name (see Details for all possible families).
rotation  the rotation of the copula, one of 0, 90, 180, 270.
parameters  a vector or matrix of copula parameters.
var_types  variable types, a length 2 vector; e.g., c("c", "c") for both continuous (default), or c("c", "d") for first variable continuous and second discrete.
Details

Implemented families:

<table>
<thead>
<tr>
<th>type</th>
<th>name</th>
<th>name in R</th>
</tr>
</thead>
<tbody>
<tr>
<td>Elliptical</td>
<td>Gaussian</td>
<td>&quot;gaussian&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Student t</td>
<td>&quot;student&quot;</td>
</tr>
<tr>
<td>Archimedean</td>
<td>Clayton</td>
<td>&quot;clayton&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Gumbel</td>
<td>&quot;gumbel&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Frank</td>
<td>&quot;frank&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Joe</td>
<td>&quot;joe&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Clayton-Gumbel (BB1)</td>
<td>&quot;bb1&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Joe-Gumbel (BB6)</td>
<td>&quot;bb6&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Joe-Clayton (BB7)</td>
<td>&quot;bb7&quot;</td>
</tr>
<tr>
<td>&quot;</td>
<td>Joe-Frank (BB8)</td>
<td>&quot;bb8&quot;</td>
</tr>
<tr>
<td>Nonparametric</td>
<td>Transformation kernel</td>
<td>&quot;tll&quot;</td>
</tr>
</tbody>
</table>

Value

An object of class bicop_dist, i.e., a list containing:

- family, a character indicating the copula family.
- rotation, an integer indicating the rotation (i.e., either 0, 90, 180, or 270).
- parameters, a numeric vector or matrix of parameters.
- npars, a numeric with the (effective) number of parameters.
- var_types, the variable types.

See Also

bicop_dist(), plot.bicop(), contour.bicop(), dbicop(), pbicop(), hbicop(), rbicop()

Examples

```r
## Clayton 90° copula with parameter 3
cop <- bicop_dist("clayton", 90, 3)
cop
str(cop)

## visualization
plot(cop)
contour(cop)
plot(rbicop(200, cop))

## BB8 copula model for discrete data
cop_disc <- bicop_dist("bb8", 0, c(2, 0.5), var_types = c("d", "d"))
cop_disc
```
bicop_distributions

Bivariate copula distributions

Description

Density, distribution function, random generation and h-functions (with their inverses) for the bivariate copula distribution.

Usage

dbicop(u, family, rotation, parameters, var_types = c("c", "c"))

pbicop(u, family, rotation, parameters, var_types = c("c", "c"))

rbicop(n, family, rotation, parameters, qrng = FALSE)

hbicop(
  u,
  cond_var,
  family,
  rotation,
  parameters,
  inverse = FALSE,
  var_types = c("c", "c")
)

Arguments

u
  evaluation points, a matrix with at least two columns, see Details.

family
  the copula family, a string containing the family name (see bicop for all possible families).

rotation
  the rotation of the copula, one of 0, 90, 180, 270.

parameters
  a vector or matrix of copula parameters.

var_types
  variable types, a length 2 vector; e.g., c("c","c") for both continuous (default), or c("c","d") for first variable continuous and second discrete.

n
  number of observations. If `length(n) > 1`, the length is taken to be the number required.

qrng
  if TRUE, generates quasi-random numbers using the bivariate Generalized Halton sequence (default qrng = FALSE).

cond_var
  either 1 or 2; cond_var = 1 conditions on the first variable, cond_var = 2 on the second.

inverse
  whether to compute the h-function or its inverse.
Details

See \texttt{bicop} for the various implemented copula families.

The copula density is defined as joint density divided by marginal densities, irrespective of variable types.

H-functions (\texttt{hbicop()}) are conditional distributions derived from a copula. If \( C(u, v) = P(U \leq u, V \leq v) \) is a copula, then

\[
\begin{align*}
    h_1(u, v) &= P(V \leq v | U = u) = \partial C(u, v)/\partial u, \\
    h_2(u, v) &= P(U \leq u | V = v) = \partial C(u, v)/\partial v.
\end{align*}
\]

In other words, the H-function number refers to the conditioning variable. When inverting H-functions, the inverse is then taken with respect to the other variable, that is \( v \) when \texttt{cond\_var = 1} and \( u \) when \texttt{cond\_var = 2}.

Discrete variables:

When at least one variable is discrete, more than two columns are required for \( u \): the first \( n \times 2 \) block contains realizations of \( F_{X_1}(x_1) \), \( F_{X_2}(x_2) \). The second \( n \times 2 \) block contains realizations of \( F_{X_1}(x_1^-) \), \( F_{X_1}(x_1^-) \). The minus indicates a left-sided limit of the cdf. For, e.g., an integer-valued variable, it holds \( F_{X_1}(x_1^-) = F_{X_1}(x_1 - 1) \). For continuous variables the left limit and the cdf itself coincide. Respective columns can be omitted in the second block.

Value

\texttt{dbicop()} gives the density, \texttt{pbicop()} gives the distribution function, \texttt{rbicop()} generates random deviates, and \texttt{hbicop()} gives the h-functions (and their inverses).

The length of the result is determined by \( n \) for \texttt{rbicop()}, and the number of rows in \( u \) for the other functions.

The numerical arguments other than \( n \) are recycled to the length of the result.

Note

The functions can optionally be used with a \texttt{bicop\_dist} object, e.g., \texttt{dbicop(c(0.1, 0.5), bicop\_dist("indep"))}.

See Also

\texttt{bicop\_dist()}, \texttt{bicop()}

Examples

```r
## evaluate the copula density
dbicop(c(0.1, 0.2), "clay", 90, 3)
dbicop(c(0.1, 0.2), bicop\_dist("clay", 90, 3))

## evaluate the copula cdf
pbicop(c(0.1, 0.2), "clay", 90, 3)

## simulate data
plot(rbicop(500, "clay", 90, 3))
```
 bicop_predict_and_fitted

Predictions and fitted values for a bivariate copula model

Description

Predictions of the density, distribution function, h-functions (with their inverses) for a bivariate copula model.

Usage

```r
## S3 method for class 'bicop_dist'
predict(object, newdata, what = "pdf", ...)

## S3 method for class 'bicop'
fitted(object, what = "pdf", ...)
```

Arguments

- `object`: a `bicop` object.
- `newdata`: points where the fit shall be evaluated.
- `what`: what to predict, one of "pdf", "cdf", "hfunc1", "hfunc2", "hinv1", "hinv2".
- `...`: unused.

Details

`fitted()` can only be called if the model was fit with the `keep_data = TRUE` option.

Discrete variables:

When at least one variable is discrete, more than two columns are required for `newdata`: the first $n \times 2$ block contains realizations of $F_{X_1}(x_1)$, $F_{X_2}(x_2)$. The second $n \times 2$ block contains realizations of $F_{X_1}(x_1^-)$, $F_{X_1}(x_1^-)$. The minus indicates a left-sided limit of the cdf. For, e.g., an integer-valued variable, it holds $F_{X_1}(x_1^-) = F_{X_1}(x_1 - 1)$. For continuous variables the left limit and the cdf itself coincide. Respective columns can be omitted in the second block.
getters

Value

fitted() and logLik() have return values similar to dbicop(), pbicop(), and hbicop().

Examples

# Simulate and fit a bivariate copula model
u <- rbicop(500, "gauss", 0, 0.5)
fit <- bicop(u, family = "par", keep_data = TRUE)

# Predictions
all.equal(predict(fit, u, "hfunc1"), fitted(fit, "hfunc1"),
         check.environment = FALSE)

getters

Extracts components of bicop_dist and vinecop_dist objects

Description

Extracts either the structure matrix (for vinecop_dist only), or pair-copulas, their parameters, Kendall's taus, or families (for bicop_dist and vinecop_dist).

Usage

get_structure(object)
get_pair_copula(object, tree = NA, edge = NA)
get_parameters(object, tree = NA, edge = NA)
get_ktau(object, tree = NA, edge = NA)
get_family(object, tree = NA, edge = NA)
get_all_pair_copulas(object, trees = NA)
get_all_parameters(object, trees = NA)
get_all_ktaus(object, trees = NA)
get_all_families(object, trees = NA)

Arguments

object a bicop_dist, vinecop_dist or vine_dist object.
tree tree index (not required if object is of class bicop_dist).
edge edge index (not required if object is of class bicop_dist).
trees the trees to extract from object (trees = NA extracts all trees).
getters

Details

The get_structure method (for vinecop_dist or vine_dist objects only) extracts the structure (see rvine_structure for more details).

The get_matrix method (for vinecop_dist or vine_dist objects only) extracts the structure matrix (see rvine_structure for more details).

The other get_xyz methods for vinecop_dist or vine_dist objects return the entries corresponding to the pair-copula indexed by its tree and edge. When object is of class bicop_dist, tree and edge are not required.

- get_pair_copula() = the pair-copula itself (see bicop).
- get_parameters() = the parameters of the pair-copula (i.e., a numeric scalar, vector, or matrix).
- get_family() = a character for the family (see bicop for implemented families).
- get_ktau() = a numeric scalar with the pair-copula Kendall’s tau.

The get_all_xyz methods (for vinecop_dist or vine_dist objects only) return lists of lists, with each element corresponding to a tree in trees, and then elements of the sublists correspond to edges. The returned lists have two additional attributes:

- "d" = the dimension of the model.
- "trees" = the extracted trees.

Value

The structure matrix, or pair-copulas, their parameters, Kendall’s taus, or families.

Examples

```r
# specify pair-copulas
bicop <- bicop_dist("bb1", 90, c(3, 2))
pcs <- list(
  list(bicop, bicop), # pair-copulas in first tree
  list(bicop) # pair-copulas in second tree
)

# specify R-vine matrix
mat <- matrix(c(1, 2, 3, 1, 2, 0, 1, 0, 0), 3, 3)

# set up vine copula model
vc <- vinecop_dist(pcs, mat)

# get the structure
get_structure(vc)
all(get_matrix(vc) == mat)

# get pair-copulas
get_pair_copula(vc, 1, 1)
get_all_pair_copulas(vc)
```
```
mBICV

Description

Calculates the modified vine copula Bayesian information criterion.

Usage

mBICV(object, psi0 = 0.9, newdata = NULL)

Arguments

object  a fitted vinecop object.
psi0    baseline prior probability of a non-independence copula.
newdata optional; a new data set.

Details

The modified vine copula Bayesian information criterion (mBICv) is defined as

\[
BIC = -2 \log \text{lik} + \nu \log(n) - 2 \sum_{t=1}^{d-1} (q_t \log(\psi_0^t) - (d - t - q_t) \log(1 - \psi_0^t))
\]

where \(\log \text{lik}\) is the log-likelihood and \(\nu\) is the (effective) number of parameters of the model, \(t\) is the tree level \(\psi_0\) is the prior probability of having a non-independence copula and \(q_t\) is the number of non-independence copulas in tree \(t\). The mBICv is a consistent model selection criterion for parametric sparse vine copula models.

References


Examples

```r
u <- sapply(1:5, function(i) runif(50))
fit <- vinecop(u, family = "par", keep_data = TRUE)
mBICV(fit, 0.9) # with a 0.9 prior probability of a non-independence copula
mBICV(fit, 0.1) # with a 0.1 prior probability of a non-independence copula
```
**pairs_copula_data**

*Exploratory pairs plot for copula data*

**Description**

This function provides pair plots for copula data. It shows bivariate contour plots on the lower panel, scatter plots and correlations on the upper panel and histograms on the diagonal panel.

**Usage**

```r
pairs_copula_data(data, ...)
```

**Arguments**

- `data` the data (must lie in the unit hypercube).
- `...` other parameters passed to `pairs.default()`, `contour.bicop()`, `points.default()`, `hist.default()`, or `bicop()`.

**Examples**

```r
u <- replicate(3, runif(100))
pairs_copula_data(u)
```

---

**par_to_ktau**

*Conversion between Kendall’s tau and parameters*

**Description**

Conversion between Kendall’s tau and parameters

**Usage**

```r
par_to_ktau(family, rotation, parameters)
ktau_to_par(family, tau)
```

**Arguments**

- `family` a copula family (see `bicop_dist()`) or a `bicop_dist` object.
- `rotation` the rotation of the copula, one of 0, 90, 180, 270.
- `parameters` vector or matrix of copula parameters, not used when family is a `bicop_dist` object.
- `tau` Kendall’s τ.
Examples

# the following are equivalent
par_to_ktau(bicop_dist("clayton", 0, 3))
par_to_ktau("clayton", 0, 3)

ktau_to_par("clayton", 0.5)
ktau_to_par(bicop_dist("clayton", 0, 3), 0.5)

plot.bicop_dist   Plotting tools for bicop_dist and bicop objects

Description

There are several options for plotting bicop_dist objects. The density of a bivariate copula density can be visualized as surface/perspective or contour plot. Optionally, the density can be coupled with standard normal margins (default for contour plots).

Usage

## S3 method for class 'bicop_dist'
plot(x, type = "surface", margins, size, ...)

## S3 method for class 'bicop'
plot(x, type = "surface", margins, size, ...)

## S3 method for class 'bicop_dist'
contour(x, margins = "norm", size = 100L, ...)

## S3 method for class 'bicop'
contour(x, margins = "norm", size = 100L, ...)

Arguments

x bicop_dist object.
type plot type; either "surface" or "contour".
margins options are: "unif" for the original copula density, "norm" for the transformed density with standard normal margins, "exp" with standard exponential margins, and "fexp" with flipped exponential margins. Default is "norm" for type = "contour", and "unif" for type = "surface".
size integer; the plot is based on values on a size x size grid, default is 100.
...
optional arguments passed to contour or wireframe.

See Also

bicop_dist(), graphics::contour(), wireframe()
Examples

## construct bicop_dist object for a student t copula
obj <- bicop_dist(family = "t", rotation = 0, parameters = c(0.7, 4))

## plots
plot(obj) # surface plot of copula density
contour(obj) # contour plot with standard normal margins
contour(obj, margins = "unif") # contour plot of copula density

plot.rvine_structure  Plotting R-vine structures

Description

Plot one or all trees of an R-vine structure.

Usage

## S3 method for class 'rvine_structure'
plot(x, ...)

## S3 method for class 'rvine_matrix'
plot(x, ...)

Arguments

x an rvine_structure or rvine_matrix object.
...

Examples

plot(cvine_structure(1:5))
plot(rvine_structure_sim(5))
mat <- rbind(c(1, 1, 1), c(2, 2, 0), c(3, 0, 0))
plot(rvine_matrix(mat))
plot(rvine_matrix_sim(5))
plot.vinecop_dist

Plotting vinecop_dist and vinecop objects.

Description

There are two plotting generics for vinecop_dist objects. plot.vinecop_dist plots one or all trees of a given R-vine copula model. Edges can be labeled with information about the corresponding pair-copula. contour.vinecop_dist produces a matrix of contour plots (using plot.bicop).

Usage

```r
## S3 method for class 'vinecop_dist'
plot(x, tree = 1, var_names = "ignore", edge_labels = NULL, ...)

## S3 method for class 'vinecop'
plot(x, tree = 1, var_names = "ignore", edge_labels = NULL, ...)

## S3 method for class 'vinecop_dist'
contour(x, tree = "ALL", cex.nums = 1, ...)

## S3 method for class 'vinecop'
contour(x, tree = "ALL", cex.nums = 1, ...)
```

Arguments

- `x` vinecop_dist object.
- `tree` "ALL" or integer vector; specifies which trees are plotted.
- `var_names` integer; specifies how to make use of variable names:
  - "ignore" = variable names are ignored,
  - "use" = variable names are used to annotate vertices,
  - "legend" = uses numbers in plot and adds a legend for variable names,
  - "hide" = no numbers or names, just the node.
- `edge_labels` character; options are:
  - "family" = pair-copula family (see [bicop_dist()]),
  - "tau" = pair-copula Kendall's tau
  - "family_tau" = pair-copula family and Kendall's tau,
  - "pair" = the name of the involved variables.
- `...` Unused for plot and passed to contour.bicop for contour.
- `cex.nums` numeric; expansion factor for font of the numbers.

Details

If you want the contour boxes to be perfect squares, the plot height should be $1.25/\text{length(tree) \times (d - \text{min(tree)})}$ times the plot width.
pseudo_obs

Author(s)
Thomas Nagler, Thibault Vatter

See Also
vinecop_dist.plot.bicop

Examples

# set up vine copula model
d <- 20
n <- 2e2
u <- matrix(runif(n * d), n, d)
vc <- vinecop(u, family = "indep")

# plot
plot(vc, tree = c(1, 2))
plot(vc, edge_labels = "pair")

# set up another vine copula model
pcs <- lapply(1:3, function(j) # pair-copulas in tree j
  lapply(runif(4 - j), function(cor) bicop_dist("gaussian", 0, cor)))
mat <- rvine_matrix_sim(4)
vc <- vinecop_dist(pcs, mat)

# contour plot
contour(vc)

pseudo_obs

Pseudo-Observations

Description
Compute the pseudo-observations for the given data matrix.

Usage
pseudo_obs(x, ties_method = "average", lower_tail = TRUE)

Arguments

x vector or matrix random variates to be converted (column wise) to pseudo-observations.
ties_method similar to ties.method of rank() (only "average", "first" and "random" currently available).
lower_tail logical which, if FALSE, returns the pseudo-observations when applying the empirical marginal survival functions.
Details

Given \( n \) realizations \( x_i = (x_{i1}, \ldots, x_{id}) \), \( i \in \{1, \ldots, n\} \) of a random vector \( X \), the pseudo-observations are defined via \( u_{ij} = r_{ij} / (n + 1) \) for \( i \in \{1, \ldots, n\} \) and \( j \in \{1, \ldots, d\} \), where \( r_{ij} \) denotes the rank of \( x_{ij} \) among all \( x_{kj} \), \( k \in \{1, \ldots, n\} \).

The pseudo-observations can thus also be computed by component-wise applying the empirical distribution functions to the data and scaling the result by \( n/(n + 1) \). This asymptotically negligible scaling factor is used to force the variates to fall inside the open unit hypercube, for example, to avoid problems with density evaluation at the boundaries.

When \( \text{lower\_tail} = \text{FALSE} \), then \( \text{pseudo\_obs()} \) simply returns \( 1 - \text{pseudo\_obs()} \).

Value

a vector of matrix of the same dimension as the input containing the pseudo-observations.

Examples

```r
# pseudo-observations for a vector
pseudo_obs(rnorm(10))

# pseudo-observations for a matrix
pseudo_obs(cbind(rnorm(10), rnorm(10)))
```

---

### rosenblatt

**(Inverse) Rosenblatt transform**

**Description**

The Rosenblatt transform takes data generated from a model and turns it into independent uniform variates. The inverse Rosenblatt transform computes conditional quantiles and can be used simulate from a stochastic model, see Details.

**Usage**

```r
rosenblatt(x, model, cores = 1)

inverse_rosenblatt(u, model, cores = 1)
```

**Arguments**

- `x` matrix of evaluation points; must be in \((0, 1)^d\) for copula models.
- `model` a model object; classes currently supported are `bicop_dist()`, `vinecop_dist()`, and `vine_dist()`.
- `cores` if \( >1 \), computation is parallelized over `cores` batches (rows of `u`).
- `u` matrix of evaluation points; must be in \((0, 1)^d\).
Details

The Rosenblatt transform (Rosenblatt, 1952) $U = T(V)$ of a random vector $V = (V_1, \ldots, V_d)$ $F$ is defined as

$$U_1 = F(V_1), U_2 = F(V_2 | V_1), \ldots, U_d = F(V_d | V_1, \ldots, V_{d-1}),$$

where $F(v_k | v_1, \ldots, v_{k-1})$ is the conditional distribution of $V_k$ given $V_1, \ldots, V_{k-1}, k = 2, \ldots, d$. The vector $U$ are then independent standard uniform variables. The inverse operation

$$V_1 = F^{-1}(U_1), V_2 = F^{-1}(U_2 | U_1), \ldots, V_d = F^{-1}(U_d | U_1, \ldots, U_{d-1}),$$

can be used to simulate from a distribution. For any copula $F$, if $U$ is a vector of independent random variables, $V = T^{-1}(U)$ has distribution $F$.

Examples

```r
# simulate data with some dependence
x <- replicate(3, rnorm(200))
x[, 2:3] <- x[, 2:3] + x[, 1]
pairs(x)

# estimate a vine distribution model
fit <- vine(x, copula_controls = list(family_set = "par"))

# transform into independent uniforms
u <- rosenblatt(x, fit)
pairs(u)

# inversion
pairs(inverse_rosenblatt(u, fit))

# works similarly for vinecop models
vc <- fit$copula
rosenblatt(pseudo_obs(x), vc)
```

rvinecopulib

High Performance Algorithms for Vine Copula Modeling

Description

Provides an interface to ‘vinecopulib’, a C++ library for vine copula modeling based on ‘Boost’ and ‘Eigen’. The ‘rvinecopulib’ package implements the core features of the popular ‘VineCopula’ package, in particular inference algorithms for both vine copula and bivariate copula models. Advantages over ‘VineCopula’ are a sleeker and more modern API, improved performances, especially in high dimensions, nonparametric and multi-parameter families. The ‘rvinecopulib’ package includes ‘vinecopulib’ as header-only C++ library (currently version 0.5.5). Thus users do not need to install ‘vinecopulib’ itself in order to use ‘rvinecopulib’. Since their initial releases, ‘vinecopulib’ is licensed under the MIT License, and ‘rvinecopulib’ is licensed under the GNU GPL version 3.
**Author(s)**

Thomas Nagler, Thibault Vatter

**Examples**

```r
## bicop_dist objects
bicop_dist("gaussian", 0, 0.5)
str(bicop_dist("gauss", 0, 0.5))
bicop <- bicop_dist("clayton", 90, 3)

## bicop objects
u <- rbicop(500, "gauss", 0, 0.5)
fit1 <- bicop(u, family = "par")
fit1

## vinecop_dist objects
## specify pair-copulas
bicop <- bicop_dist("bb1", 90, c(3, 2))
pcs <- list(
  list(bicop, bicop), # pair-copulas in first tree
  list(bicop) # pair-copulas in second tree
)
## specify R-vine matrix
mat <- matrix(c(1, 2, 3, 1, 2, 0, 1, 0, 0), 3, 3)
## build the vinecop_dist object
vc <- vinecop_dist(pcs, mat)
summary(vc)

## vinecop objects
u <- sapply(1:3, function(i) runif(50))
vc <- vinecop(u, family = "par")
summary(vc)

## vine_dist objects
vc <- vine_dist(list(distr = "norm"), pcs, mat)
summary(vc)

## vine objects
x <- sapply(1:3, function(i) rnorm(50))
vc <- vine(x, copula_controls = list(family_set = "par"))
summary(vc)
```

**Description**

R-vine structures are compressed representations encoding the tree structure of the vine, i.e. the conditioned/conditioning variables of each edge. The functions `cvine_structure()` or `dvine_structure()` give a simpler way to construct C-vines (every tree is a star) and D-vines (every tree is a path), respectively (see Examples).
Usage

rvine_structure(order, struct_array = list(), is_natural_order = FALSE)

cvine_structure(order, trunc_lvl = Inf)

dvine_structure(order, trunc_lvl = Inf)

rvine_matrix(matrix)

Arguments

order a vector of positive integers.

struct_array a list of vectors of positive integers. The vectors represent rows of the r-rvine structure and the number of elements have to be compatible with the order vector. If empty, the model is 0-truncated.

is_natural_order whether struct_array is assumed to be provided in natural order already (a structure is in natural order if the anti-diagonal is 1, ..., d from bottom left to top right).

trunc_lvl the truncation level

matrix an R-vine matrix, see Details.

Details

The R-vine structure is essentially a lower-triangular matrix/triangular array, with a notation that differs from the one in the VineCopula package. An example array is

4 4 4 4
3 3 3
2 2
1

which encodes the following pair-copulas:

<table>
<thead>
<tr>
<th>tree</th>
<th>edge</th>
<th>pair-copulas</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>(1, 4)</td>
</tr>
<tr>
<td>1</td>
<td></td>
<td>(2, 4)</td>
</tr>
<tr>
<td>2</td>
<td></td>
<td>(3, 4)</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>(1, 3; 4)</td>
</tr>
<tr>
<td>1</td>
<td></td>
<td>(2, 3; 4)</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>(1, 2; 3, 4)</td>
</tr>
</tbody>
</table>

An R-vine structure can be converted to an R-vine matrix using as_rvine_matrix(), which encodes the same model with a square matrix filled with zeros. For instance, the matrix corresponding to the structure above is:

4 4 4 4
Similarly, an R-vine matrix can be converted to an R-vine structure using `as_rvine_structure()`. Denoting by \( M[i,j] \) the array entry in row \( i \) and column \( j \) (the pair-copula index for edge \( e \) in tree \( t \) of a \( d \) dimensional vine is \( (M[d+1-e, e], M[t, e], M[t-1, e], ..., M[1, e]) \)). Less formally,

1. Start with the counter-diagonal element of column \( e \) (first conditioned variable).
2. Jump up to the element in row \( t \) (second conditioned variable).
3. Gather all entries further up in column \( e \) (conditioning set).

Internally, the diagonal is stored separately from the off-diagonal elements, which are stored as a triangular array. For instance, the off-diagonal elements off the structure above are stored as

\[
\begin{align*}
4 & 4 \\
3 & 3 \\
2 &
\end{align*}
\]

for the structure above. The reason is that it allows for parsimonious representations of truncated models. For instance, the 2-truncated model is represented by the same diagonal and the following truncated triangular array:

\[
\begin{align*}
4 & 4 \\
3 & 3 \\
2 &
\end{align*}
\]

A valid R-vine structure or matrix must satisfy several conditions which are checked when `rvine_structure()`, `rvine_matrix()`, or some coercion methods (see `as_rvine_structure()` and `as_rvine_matrix()` are called:

1. It can only contain numbers between 1 and \( d \) (and additionally zeros for R-vine matrices).
2. The anti-diagonal must contain the numbers 1, ..., \( d \).
3. The anti-diagonal entry of a column must not be contained in any column further to the right.
4. The entries of a column must be contained in all columns to the left.
5. The proximity condition must hold: For all \( t = 1, ..., d - 2 \) and \( e = 1, ..., d - t \) there must exist an index \( j > d \), such that \( (M[t, e], [M[1, e], ..., M[t - 1, e]]) \) equals either \( (M[d + 1 - j, j], [M[1, j], ..., M[t - 1, j]]) \) or \( (M[t - 1, j], [M[d + 1 - j, j], M[1, j], ..., M[t - 2, j]]) \).

Condition 5 already implies conditions 2-4, but is more difficult to check by hand.

**Value**

Either an `rvine_structure` or an `rvine_matrix`.

**See Also**

`as_rvine_structure()`, `as_rvine_matrix()`, `plot.rvine_structure()`, `plot.rvine_matrix()`, `rvine_structure_sim()`, `rvine_matrix_sim()`
Examples

# R-vine structures can be constructed from the order vector and struct_array
rvine_structure(order = 1:4, struct_array = list(c(4, 4, 4),
c(3, 3),
2))

# R-vine matrices can be constructed from standard matrices
mat <- matrix(c(4, 3, 2, 1, 4, 3, 2, 0, 4, 3, 0, 0, 4, 0, 0, 0), 4, 4)
rvine_matrix(mat)

# coerce to R-vine structure
str(as_rvine_structure(mat))

# truncate and construct the R-vine matrix
mat[3, 1] <- 0
rvine_matrix(mat)

# or use directly the R-vine structure constructor
rvine_structure(order = 1:4, struct_array = list(c(4, 4, 4), c(3, 3)))

# throws an error
mat[3, 1] <- 5
try(rvine_matrix(mat))

# C-vine structure
cvine <- cvine_structure(1:5)
cvine
plot(cvine)

# D-vine structure
dvine <- dvine_structure(c(1, 4, 2, 3, 5))
dvine
plot(dvine)

---

rvine_structure_sim  Simulate R-vine structures

Description

Simulates from a uniform distribution over all R-vine structures on $d$ variables. `rvine_structure_sim()` returns an `rvine_structure()` object, `rvine_matrix_sim()` an `rvine_matrix()`.
Usage

rvine_structure_sim(d, natural_order = FALSE)
rvine_matrix_sim(d, natural_order = FALSE)

Arguments

d the number of variables
natural_order boolean; whether the structures should be in natural order (counter-diagonal is 1:d).

See Also

rvine_structure(), rvine_matrix(), plot.rvine_structure(), plot.rvine_matrix()

Examples

rvine_structure_sim(10)
rvine_structure_sim(10, natural_order = TRUE) # counter-diagonal is 1:d
rvine_matrix_sim(10)

---

Truncate a vine copula model

Description

Extracts a truncated sub-vine based on a truncation level supplied by user.

Usage

truncate_model(object, ...)  
## S3 method for class 'rvine_structure'
truncate_model(object, trunc_lvl, ...)

## S3 method for class 'rvine_matrix'
truncate_model(object, trunc_lvl, ...)

## S3 method for class 'vinecop_dist'
truncate_model(object, trunc_lvl, ...)

## S3 method for class 'vine_dist'
truncate_model(object, trunc_lvl, ...)
Arguments

object a model object.

... further arguments passed to specific methods.

trunc_lvl tree level after which the vine copula should be truncated.

Details

While a vine model for a d dimensional random vector contains at most d-1 nested trees, this function extracts a sub-model based on a given truncation level.

For instance, truncate_model(object,1) results in a 1-truncated vine (i.e., a vine with a single tree). Similarly truncate_model(object,2) results in a 2-truncated vine (i.e., a vine with two trees). Note that truncate_model(truncate_model(object,1),2) returns a 1-truncated vine.

Examples

# specify pair-copulas
bicop <- bicop_dist("bb1", 90, c(3, 2))
pcs <- list(
    list(bicop, bicop), # pair-copulas in first tree
    list(bicop) # pair-copulas in second tree
)

# specify R-vine matrix
mat <- matrix(c(1, 2, 3, 1, 2, 0, 1, 0, 0), 3, 3)

# set up vine structure
structure <- as_rvine_structure(mat)

# truncate the model
truncate_model(structure, 1)

# set up vine copula model
vc <- vinecop_dist(pcs, mat)

# truncate the model
truncate_model(vc, 1)
Usage
d vine(
data,
margins_controls = list(mult = NULL, xmin = NaN, xmax = NaN, bw = NA, deg = 2),
copula_controls = list(family_set = "all", structure = NA, par_method = "mle",
nonpar_method = "constant", mult = 1, selcrit = "aic", psi0 = 0.9, presel = TRUE,
trunc_lvl = Inf, tree_crit = "tau", threshold = 0, keep_data = FALSE, show_trace = FALSE, cores = 1),
weights = numeric(),
keep_data = FALSE,
cores = 1)
)
vine_dist(margins, pair_copulas, structure)
Arguments
data a matrix or data.frame.

margins_controls a list with arguments to be passed to kde1d::kde1d(). Currently, there can be
• mult numeric vector of length one or d; all bandwidths for marginal kernel density estimation are multiplied with mult. Defaults to log(1 + d) where d is the number of variables after applying rvinecopulib:::expand_factors().
• xmin numeric vector of length d; see kde1d::kde1d().
• xmax numeric vector of length d; see kde1d::kde1d().
• bw numeric vector of length d; see kde1d::kde1d().
• deg numeric vector of length one or d; kde1d::kde1d().
copula_controls a list with arguments to be passed to vinecop().
weights optional vector of weights for each observation.
keep_data whether the original data should be stored; if you want to store the pseudo-observations used for fitting the copula, use the copula_controls argument.
cores the number of cores to use for parallel computations.
margins A list with with each element containing the specification of a marginal stats::Distributions. Each marginal specification should be a list with containing at least the distribution family ("distr") and optionally the parameters, e.g. list(list(distr = "norm"),list(distr = "norm",mu = 1),list(distr = "beta",shape1 = 1,shape2 = 1)). Note that parameters that have no default values have to be provided. Furthermore, if margins has length one, it will be recycled for every component.
pair_copulas A nested list of 'bicop_dist' objects, where pair_copulas[[t]][[e]] corresponds to the pair-copula at edge e in tree t.
structure an rvine_structure object, namely a compressed representation of the vine structure, or an object that can be coerced into one (see rvine_structure() and as_rvine_structure()). The dimension must be length(pair_copulas[[1]]) + 1.
Details

`vine_dist()` creates a vine copula by specifying the margins, a nested list of `bicop_dist` objects and a quadratic structure matrix.

`vine()` provides automated fitting for vine copula models. `margins_controls` is a list with the same parameters as `kde1d::kde1d()` (except for `x`). `copula_controls` is a list with the same parameters as `vinecop()` (except for `data`).

Value

Objects inheriting from `vine_dist` for `vine_dist()`, and `vine` and `vine_dist` for `vine()`.

Objects from the `vine_dist` class are lists containing:
  - margins, a list of marginals (see below).
  - copula, an object of the class `vinecop_dist`, see `vinecop_dist()`.

For objects from the `vine` class, `copula` is also an object of the class `vine`, see `vinecop()`. Additionally, objects from the `vine` class contain:
  - margins_controls, a list with the set of fit controls that was passed to `kde1d::kde1d()` when estimating the margins.
  - copula_controls, a list with the set of fit controls that was passed to `vinecop()` when estimating the copula.
  - data (optionally, if `keep_data = TRUE` was used), the dataset that was passed to `vine()`.
  - nobs, an integer containing the number of observations that was used to fit the model.

Concerning margins:
  - For objects created with `vine_dist()`, it simply corresponds to the margins argument.
  - For objects created with `vine()`, it is a list of objects of class `kde1d`, see `kde1d::kde1d()`.

Examples

```r
# specify pair-copulas
bicop <- bicop_dist("bb1", 90, c(3, 2))
pcs <- list(
  list(bicop, bicop), # pair-copulas in first tree
  list(bicop) # pair-copulas in second tree
)

# specify R-vine matrix
mat <- matrix(c(1, 2, 3, 1, 2, 0, 1, 0, 0), 3, 3)

# set up vine copula model with Gaussian margins
vc <- vine_dist(list(distr = "norm"), pcs, mat)

# show model
summary(vc)

# simulate some data
```
x <- rvine(50, vc)

# estimate a vine copula model
fit <- vine(x, copula_controls = list(family_set = "par"))
summary(fit)

---

**Fitting vine copula models**

### Description

Automated fitting and model selection for vine copula models with continuous or discrete data.

### Usage

```r
vinecop(
  data,
  var_types = rep("c", NCOL(data)),
  family_set = "all",
  structure = NA,
  par_method = "mle",
  nonpar_method = "constant",
  mult = 1,
  selcrit = "aic",
  weights = numeric(),
  psi0 = 0.9,
  presel = TRUE,
  trunc_lvl = Inf,
  tree_crit = "tau",
  threshold = 0,
  keep_data = FALSE,
  show_trace = FALSE,
  cores = 1
)
```

### Arguments

- **data**: a matrix or data.frame with at least two columns, containing the (pseudo-)observations for the two variables (copula data should have approximately uniform margins). More columns are required for discrete models, see *Details*.
- **var_types**: variable types, a length d vector; e.g., c("c","c") for two continuous variables, or c("c","d") for first variable continuous and second discrete.
- **family_set**: a character vector of families; see *bicop()* for additional options.
- **structure**: an rvine_structure object, namely a compressed representation of the vine structure, or an object that can be coerced into one (see *rvine_structure()* and *as_rvine_structure()*). The dimension must be length(pair_copulas[[1]]) + 1; structure = NA performs automatic selection based on Dissman’s algorithm. See *Details* for partial selection of the structure.
The estimation method for parametric models, either "mle" for maximum likelihood or "itau" for inversion of Kendall’s tau (only available for one-parameter families and "t."

The estimation method for nonparametric models, either "constant" for the standard transformation estimator, or "linear"/"quadratic" for the local-likelihood approximations of order one/two.

Multiplier for the smoothing parameters of nonparametric families. Values larger than 1 make the estimate more smooth, values less than 1 less smooth.

Criterion for family selection, either "loglik", "aic", "bic", "mbic". For vinecop() there is the additional option "mbicv".

Optional vector of weights for each observation.

Prior probability of a non-independence copula (only used for selcrit = "mbic" and selcrit = "mbicv").

Whether the family set should be thinned out according to symmetry characteristics of the data.

The truncation level of the vine copula; Inf means no truncation, NA indicates that the truncation level should be selected automatically by mBICV().

The criterion for tree selection, one of "tau", "rho", "hoeffd", "mcor", or "joe" for Kendall’s τ, Spearman’s ρ, Hoeffding’s D, maximum correlation, or logarithm of the partial correlation, respectively.

For thresholded vine copulas; NA indicates that the threshold should be selected automatically by mBICV().

Whether the data should be stored (necessary for using fitted()).

Logical; whether a trace of the fitting progress should be printed.

Number of cores to use; if more than 1, estimation of pair copulas within a tree is done in parallel.

Details

**Discrete variables:**

Let \( n \) be the number of observations and \( d \) the number of variables. When at least one variable is discrete, two types of "observations" are required in data: the first \( n \times d \) block contains realizations of \( F_{X_j}(X_j) \). The second \( n \times d \) block contains realizations of \( F_{X_j}(X_j^-) \). The minus indicates a left-sided limit of the cdf. For, e.g., an integer-valued variable, it holds \( F_{X_j}(X_j^-) = F_{X_j}(X_j - 1) \). For continuous variables the left limit and the cdf itself coincide. Respective columns can be omitted in the second block.

**Partial structure selection:**

It is possible to fix the vine structure only in the first trees and select the remaining ones automatically. To specify only the first \( k \) trees, supply a \( k \)-truncated rvine_structure() or rvine_matrix(). All trees up to \( \text{trunc}_\text{lvl} \) will then be selected automatically.
Value

Objects inheriting from vinecop and vinecop_dist for vinecop(). In addition to the entries provided by vinecop_dist(), there are:

- `threshold`, the (set or estimated) threshold used for thresholding the vine.
- `data` (optionally, if keep_data = TRUE was used), the dataset that was passed to vinecop().
- `controls`, a list with fit controls that was passed to vinecop().
- `nobs`, the number of observations that were used to fit the model.

See Also

vinecop(), dvinecop(), pvinecop(), rvinecop(), plot.vinecop(), contour.vinecop()

Examples

```r
## simulate dummy data
x <- rnorm(30) * matrix(1, 30, 5) + 0.5 * matrix(rnorm(30 * 5), 30, 5)
u <- pseudo_obs(x)

## fit and select the model structure, family and parameters
fit <- vinecop(u)
summary(fit)
plot(fit)
contour(fit)

## select by log-likelihood criterion from one-paramter families
fit <- vinecop(u, family_set = "onepar", selcrit = "bic")
summary(fit)

## Gaussian D-vine
fit <- vinecop(u, structure = dvine_structure(1:5), family = "gauss")
plot(fit)
contour(fit)

## Partial structure selection with only first tree specified
structure <- rvine_structure(order = 1:5, list(rep(5, 4)))
fit <- vinecop(u, structure = structure, family = "gauss")
plot(fit)

## 1-truncated model with random structure
fit <- vinecop(u, structure = rvine_structure_sim(5), trunc_lvl = 1)
contour(fit)

## Model for discrete data
x <- qpois(u, 1) # transform to Poisson margins
# we require two types of observations (see Details)
u_disc <- cbind(ppois(x, 1), ppois(x - 1, 1))
fit <- vinecop(u_disc, var_types = rep("d", 5))

## Model for mixed data
```
x <- qpois(u[, 1], 1)  # transform first variable to Poisson margin  
# we require two types of observations (see Details)  
u_disc <- cbind(ppois(x, 1), u[, 2:5], ppois(x - 1, 1))  
fit <- vinecop(u_disc, var_types = c("d", rep("c", 4)))

---

### vinecop_dist

#### Vine copula models

**Description**

Create custom vine copula models by specifying the pair-copulas, structure, and variable types.

**Usage**

```r
vinecop_dist(pair_copulas, structure, var_types = rep("c", dim(structure)[1]))
```

**Arguments**

- **pair_copulas**
  - A nested list of `bicop_dist()` objects, where `pair_copulas[[t]][[e]]` corresponds to the pair-copula at edge `e` in tree `t`.

- **structure**
  - An `rvine_structure` object, namely a compressed representation of the vine structure, or an object that can be coerced into one (see `rvine_structure()` and `as_rvine_structure()`). The dimension must be `length(pair_copulas[[1]]) + 1`; `structure = NA` performs automatic selection based on Dissman’s algorithm. See `Details` for partial selection of the structure.

- **var_types**
  - Variable types, a length `d` vector; e.g., `c("c","c")` for two continuous variables, or `c("c","d")` for first variable continuous and second discrete.

**Value**

Object of class `vinecop_dist`, i.e., a list containing:

- `pair_copulas`, a list of lists. Each element of `pair_copulas` corresponds to a tree, which is itself a list of `bicop_dist()` objects.

- `structure`, a compressed representation of the vine structure, or an object that can be coerced into one (see `rvine_structure()` and `as_rvine_structure()`).

- `npars`, a numeric with the number of (effective) parameters.

- `var_types` the variable types.

**See Also**

`rvine_structure()`, `rvine_matrix()`, `vinecop()`, `plot.vinecop_dist()`, `contour.vinecop_dist()`, `dvinecop()`, `pvinecop()`, `rvinecop()`
Examples

```r
# specify pair-copulas
bicop <- bicop_dist("bb1", 90, c(3, 2))
pcs <- list(
  list(bicop, bicop), # pair-copulas in first tree
  list(bicop) # pair-copulas in second tree
)

# specify R-vine matrix
mat <- matrix(c(1, 2, 3, 1, 2, 0, 1, 0, 0), 3, 3)

# set up vine copula model
vc <- vinecop_dist(pcs, mat)

# visualization
plot(vc)
contour(vc)

# simulate from the model
pairs(rvinecop(200, vc))
```

vinecop_distributions  Vine copula distributions

Description

Density, distribution function and random generation for the vine copula distribution.

Usage

- `dvinecop(u, vinecop, cores = 1)`
- `pvinecop(u, vinecop, n_mc = 10^4, cores = 1)`
- `rvinecop(n, vinecop, qrng = FALSE, cores = 1)`

Arguments

- `u` matrix of evaluation points; must contain at least d columns, where d is the number of variables in the vine. More columns are required for discrete models, see Details.
- `vinecop` an object of class "vinecop_dist".
- `cores` number of cores to use; if larger than one, computations are done in parallel on cores batches.
- `n_mc` number of samples used for quasi Monte Carlo integration.
- `n` number of observations.
- `qrng` if TRUE, generates quasi-random numbers using the multivariate Generalized Halton sequence up to dimension 300 and the Generalized Sobol sequence in higher dimensions (default qrng = FALSE).
Details

See `vinecop()` for the estimation and construction of vine copula models.

The copula density is defined as joint density divided by marginal densities, irrespective of variable types.

**Discrete variables:**

When at least one variable is discrete, two types of "observations" are required in \( u \): the first \( n \times d \) block contains realizations of \( F_{X_j}(X_j) \). The second \( n \times d \) block contains realizations of \( F_{X_j}(X_j^-) \). The minus indicates a left-sided limit of the cdf. For, e.g., an integer-valued variable, it holds \( F_{X_j}(X_j^-) = F_{X_j}(X_j - 1) \). For continuous variables the left limit and the cdf itself coincide. Respective columns can be omitted in the second block.

Value

dvinecop() gives the density, pvinecop() gives the distribution function, and rvinecop() generates random deviates.

The length of the result is determined by \( n \) for rvinecop(), and the number of rows in \( u \) for the other functions.

The vinecop object is recycled to the length of the result.

See Also

- `vinecop_dist()`, `vinecop()`, `plot.vinecop()`, `contour.vinecop()`

Examples

```r
## simulate dummy data
x <- rnorm(30) * matrix(1, 30, 5) + 0.5 * matrix(rnorm(30 * 5), 30, 5)
u <- pseudo_obs(x)

## fit a model
vc <- vinecop(u, family = "clayton")

# simulate from the model
u <- rvinecop(100, vc)
pairs(u)

# evaluate the density and cdf
dvinecop(u[1, ], vc)
pvinecop(u[1, ], vc)

## Discrete models
vc$var_types <- rep("d", 5) # convert model to discrete

# with discrete data we need two types of observations (see Details)
x <- qpois(u, 1) # transform to Poisson margins
u_disc <- cbind(ppois(x, 1), ppois(x - 1, 1))
dvinecop(u_disc[1:5, ], vc)
pvinecop(u_disc[1:5, ], vc)
```
# simulated data always has uniform margins
pairs(rvinecop(200, vc))

---

**vinecop_predict_and_fitted**

*Predictions and fitted values for a vine copula model*

**Description**

Predictions of the density and distribution function for a vine copula model.

**Usage**

```r
## S3 method for class 'vinecop'
predict(object, newdata, what = "pdf", n_mc = 10^4, cores = 1, ...)

## S3 method for class 'vinecop'
fitted(object, what = "pdf", n_mc = 10^4, cores = 1, ...)
```

**Arguments**

- `object`: a vinecop object.
- `newdata`: points where the fit shall be evaluated.
- `what`: what to predict, either "pdf" or "cdf".
- `n_mc`: number of samples used for quasi Monte Carlo integration when `what = "cdf"`.
- `cores`: number of cores to use; if larger than one, computations are done in parallel on cores batches.
- `...`: unused.

**Details**

`fitted()` can only be called if the model was fit with the `keep_data = TRUE` option.

**Discrete variables:**

When at least one variable is discrete, two types of "observations" are required in `newdata`: the first \(n \times d\) block contains realizations of \(F_{X_j}(X_j)\). The second \(n \times d\) block contains realizations of \(F_{X_j}(X_j^-)\). The minus indicates a left-sided limit of the cdf. For, e.g., an integer-valued variable, it holds \(F_{X_j}(X_j^-) = F_{X_j}(X_j - 1)\). For continuous variables the left limit and the cdf itself coincide. Respective columns can be omitted in the second block.

**Value**

`fitted()` and `predict()` have return values similar to `dvinecop()` and `pvinecop()`.
Examples

```r
u <- sapply(1:5, function(i) runif(50))
fit <- vinecop(u, family = "par", keep_data = TRUE)
all.equal(predict(fit, u), fitted(fit), check.environment = FALSE)
```

vine_distributions  Vine based distributions

Description

Density, distribution function and random generation for the vine based distribution.

Usage

```r
dvine(x, vine, cores = 1)
pvine(x, vine, n_mc = 10^4, cores = 1)
rvine(n, vine, qrng = FALSE, cores = 1)
```

Arguments

- `x`: evaluation points, either a length \( d \) vector or a \( d \)-column matrix, where \( d \) is the number of variables in the vine.
- `vine`: an object of class "vine_dist".
- `cores`: number of cores to use; if larger than one, computations are done in parallel on cores batches.
- `n_mc`: number of samples used for quasi Monte Carlo integration.
- `n`: number of observations.
- `qrng`: if TRUE, generates quasi-random numbers using the multivariate Generalized Halton sequence up to dimension 300 and the Generalized Sobol sequence in higher dimensions (default qrng = FALSE).

Details

See `vine` for the estimation and construction of vine models. Here, the density, distribution function and random generation for the vine distributions are standard.

The functions are based on `dvinecop()`, `pvinecop()` and `rvinecop()` for `vinecop` objects, and either `kde1d::dkde1d()`, `kde1d::pkde1d()` and `kde1d::qkde1d()` for estimated vines (i.e., output of `vine()`), or the standard \( d/p/q-xxx \) from `stats::Distributions` for custom vines (i.e., output of `vine_dist()`).
Value

dvine() gives the density, pvine() gives the distribution function, and rvine() generates random deviates.

The length of the result is determined by n for rvine(), and the number of rows in u for the other functions.

The vine object is recycled to the length of the result.

Examples

# specify pair-copulas
bicop <- bicop_dist("bb1", 90, c(3, 2))
pcs <- list(
  list(bicop, bicop), # pair-copulas in first tree
  list(bicop) # pair-copulas in second tree
)

# set up vine copula model
mat <- rvine_matrix_sim(3)
vine <- vine_dist(list(distr = "norm"), pcs, mat)

# simulate from the model
x <- rvine(200, vine)
pairs(x)

# evaluate the density and cdf
dvine(x[1, ], vine)
pvine(x[1, ], vine)

vine_predict_and_fitted

Predictions and fitted values for a vine copula model

Description

Predictions of the density and distribution function for a vine copula model.

Usage

## S3 method for class 'vine'
predict(object, newdata, what = "pdf", n_mc = 10^4, cores = 1, ...)

## S3 method for class 'vine'
fitted(object, what = "pdf", n_mc = 10^4, cores = 1, ...)
### Arguments

- **object**: a vine object.
- **newdata**: points where the fit shall be evaluated.
- **what**: what to predict, either "pdf" or "cdf".
- **n_mc**: number of samples used for quasi Monte Carlo integration when what = "cdf".
- **cores**: number of cores to use; if larger than one, computations are done in parallel on cores batches.
- **...**: unused.

### Value

fitted() and predict() have return values similar to dvine() and pvine().

### Examples

```r
x <- sapply(1:5, function(i) rnorm(50))
fit <- vine(x, copula_controls = list(family_set = "par"), keep_data = TRUE)
all.equal(predict(fit, x), fitted(fit), check.environment = FALSE)
```
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