

Package ‘modeest’

February 20, 2015

Type Package

Title Mode Estimation

Version 2.1

Date 2012-10-15

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Description This package provides estimators of the mode of univariate unimodal data or univariate unimodal distributions

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Depends R (>= 2.12.0)

Suggests stats, evd, fBasics, stabledist, VGAM

License GPL (>= 2)

Repository CRAN

Date/Publication 2012-10-15 11:21:35

NeedsCompilation yes

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`asselin`*The Asselin de Beauville Mode Estimator*

Description

This mode estimator is based on the algorithm described in Asselin de Beauville (1978).

Usage

```
asselin(x,  
        bw = NULL,  
        ...)
```

Arguments

<code>x</code>	numeric. Vector of observations.
<code>bw</code>	numeric. A number in $(0, 1]$. If <code>bw = 1</code> , the selected 'modal chain' may be too long.
<code>...</code>	further arguments to be passed to the quantile function.

Value

A numeric value is returned, the mode estimate.

Note

The user should preferentially call `asselin` through `mlv(x, method = "asselin", ...)`. This returns an object of class `mlv`.

Author(s)

P. Poncet

References

- Asselin de Beauville J.-P. (1978). Estimation non parametrique de la densite et du mode, exemple de la distribution Gamma. *Revue de Statistique Appliquee*, **26**(3):47-70.

See Also

[mlv](#) for general mode estimation

Examples

```
x <- rbeta(1000, shape1 = 2, shape2 = 5)

## True mode:
betaMode(shape1 = 2, shape2 = 5)

## Estimation:
asselin(x, bw = 1)
asselin(x, bw = 1/2)
M <- mlv(x, method = "asselin")
print(M)
plot(M)
```

distribMode

Computing the Mode of Some Distributions

Description

These functions return the mode of the main probability distributions implemented in R.

Usage

```
## Continuous distributions

# Beta
betaMode(shape1, shape2, ncp = 0)

# Cauchy
cauchyMode(location = 0, ...)

# Chisquare
chisqMode(df, ncp = 0)

# Exponentiel
expMode(...)

# F
fMode(df1, df2)

# Fisk (package 'VGAM')
fiskMode(shape1.a, scale = 1)

# Frechet (package 'evd')
frechetMode(loc = 0, scale = 1, shape = 1, ...)

# Gamma
gammaMode(shape, rate = 1, scale = 1/rate)
```

```
# Normal (Gaussian)
normMode(mean = 0, ...)

# Generalised Extreme Value (package 'evd')
gevMode(loc = 0, scale = 1, shape = 0, ...)

# Generalised Hyperbolic (package 'fBasics')
ghMode(alpha = 1, beta = 0, delta = 1, mu = 0,
        lambda = -1/2, ...)

# Gompertz (package 'VGAM')
gompertzMode(shape, scale = 1)

# Generalised Pareto (package 'evd')
gpdMode(loc = 0, scale = 1, shape = 0, ...)

# Gumbel (package 'evd')
gumbelMode(loc = 0, ...)

# Hyperbolic (package 'fBasics')
hypMode(alpha = 1, beta = 0, delta = 1, mu = 0,
        pm = c(1, 2, 3, 4))

# Koenker (package 'VGAM')
koenkerMode(location = 0, ...)

# Kumaraswamy (package 'VGAM')
kumarMode(shape1, shape2)

# Laplace (package 'VGAM')
laplaceMode(location = 0, ...)

# Logistic
logisMode(location = 0, ...)

# Lognormal
lnormMode(meanlog = 0, sdlog = 1)

# Normal Inverse Gaussian (package 'fBasics')
nigMode(alpha = 1, beta = 0, delta = 1, mu = 0, ...)

# Stable (package 'stabledist')
stableMode(alpha, beta, gamma = 1, delta = 0, pm = 0, ...)

# Negative Weibull (package 'evd')
rweibullMode(loc = 0, scale = 1, shape = 1, ...)
```

```
# Paralogistic (package 'VGAM')
paralogisticMode(shape1.a, scale = 1)

# Pareto (package 'VGAM')
paretoMode(location, ...)

# Rayleigh (package 'VGAM')
rayleighMode(scale = 1)

# T (Student)
tMode(df, ncp = 0)

# Uniform
unifMode(min = 0, max = 1)

# Weibull
weibullMode(shape, scale = 1, ...)

## Discrete distributions

# Bernoulli
bernMode(prob)

# Binomial
binomMode(size, prob)

# Geometric
geomMode(...)

# Hypergeometric
hyperMode(m, n, k, ...)

# Negative Binomial
nbinomMode(size, prob, mu)

# Poisson
poisMode(lambda)
```

Arguments

shape1	First positive parameter of the Beta and Kumaraswamy distributions. See the package VGAM for more details.
shape2	Second positive parameter of the Beta and Kumaraswamy distributions. See the package VGAM for more details.
shape1.a	Shape parameter of the Fisk and Paralogistic distributions. See the package VGAM for more details.
ncp	Non-centrality parameter of the Beta, Chisquare, and Student distributions.

location	Location parameter of the Cauchy, Koenker, Laplace, Logistic, and Pareto distributions. See the package VGAM for more details.
df	Degree of freedom of the Chisquare and Student distributions.
df1	First degree of freedom of the F distribution.
df2	Second degree of freedom of the F distribution.
loc	Location parameter of the Fréchet, Generalized Extreme Value, Generalized Pareto, Gumbel, and Negative Weibull distributions.
scale	Scale parameter of the Fisk, Fréchet, Gamma, Generalized Extreme Value, Gompertz, Generalized Pareto, Negative Weibull, Paralogistic, Rayleigh, and Weibull distributions. See the packages evd and VGAM for more details.
shape	Shape parameter of the Fréchet, Gamma, Generalized Extreme Value, Gompertz, Generalized Pareto, Negative Weibull, and Weibull distributions. See the packages evd and VGAM for more details.
rate	An alternative way to specify the scale of the Gamma distribution.
mean	Mean of the Normal distribution.
alpha	Parameter of the Hyperbolic, Generalised Hyperbolic, Stable, and Normal Inverse Gaussian distributions. See the packages fBasics and stabledist for more details.
beta	Parameter of the Hyperbolic, Generalised Hyperbolic, Stable, and Normal Inverse Gaussian distributions. See the packages fBasics and stabledist for more details.
delta	Parameter of the Hyperbolic, Generalised Hyperbolic, Stable, and Normal Inverse Gaussian distributions. See the packages fBasics and stabledist for more details.
mu	Parameter of the Hyperbolic, Generalised Hyperbolic, Normal Inverse Gaussian, and Negative binomial distributions. See the package fBasics for more details.
lambda	Vector of (non-negative) means of the Poisson distribution.
pm	Integer value for the selection of the parameterization of the Hyperbolic and Stable distributions. See the packages fBasics and stabledist for more details.
meanlog	Mean of the Lognormal distribution on the log scale.
sdlog	Standard deviation of the Lognormal distribution on the log scale.
gamma	Scale parameter of the Stable distribution. See the package stabledist for more details.
min	Lower limit of the Uniform distribution. Must be finite.
max	Upper limit of the Uniform distribution. Must be finite.
prob	Probability of success on each trial (between 0 and 1), used in the Bernoulli, Binomial and Negative Binomial distributions.
size	Number of trials (zero or more), used in the Binomial and Negative Binomial distributions.
m	Number of white balls in the urn for the Hypergeometric distribution.
n	Number of black balls in the urn for the Hypergeometric distribution.
k	Number of balls drawn from the urn for the Hypergeometric distribution.
...	Further arguments, which will be ignored.

Value

A numeric value is returned, the (true) mode of the distribution.

Note

Some functions like `normMode` or `cauchyMode`, which are related to symmetric distributions, are trivial, but are implemented for exhaustivity.

Author(s)

P. Poncet, except for `hypMode` written by David Scott, `nigMode` and `stableMode` written by Diethelm Wuertz; see packages **fBasics** and **stabledist**.

See Also

[mlv](#) for the estimation of the mode; the documentation of the related distributions [Beta](#), [GammaDist](#), etc.

Examples

```
layout(mat = matrix(1:2,1,2))

## Beta distribution
curve(dbeta(x, shape1 = 2, shape2 = 3.1), xlim = c(0,1), ylab = "Beta density")
M <- betaMode(shape1 = 2, shape2 = 3.1)
abline(v = M, col = 2)
mlv("beta", shape1 = 2, shape2 = 3.1)

## Lognormal distribution
curve(dlnorm(x, meanlog = 3, sdlog = 1.1), xlim = c(0, 10), ylab = "Lognormal density")
M <- lnormMode(meanlog = 3, sdlog = 1.1)
abline(v = M, col = 2)
mlv("lnorm", meanlog = 3, sdlog = 1.1)

## Poisson distribution
poisMode(lambda = 6)
poisMode(lambda = 6.1)
mlv("poisson", lambda = 6.1)

layout(mat = matrix(1,1,1))
```

Description

This function computes the Grenander mode estimator.

Usage

```
grenander(x,
          bw = NULL,
          k,
          p,
          ...)
```

Arguments

x numeric. Vector of observations.

bw numeric. The bandwidth to be used. Should belong to (0, 1].

k numeric. Parameter 'k' in Grenander's mode estimate.

p numeric. Parameter 'p' in Grenander's mode estimate. If p = Inf, function [venter](#) is used.

... further arguments to be passed to `link{venter}`

Details

The Grenander estimate is defined by

$$\frac{\sum_{j=1}^{n-k} \frac{(x_{j+k} + x_j)}{2(x_{j+k} - x_j)^p}}{\sum_{j=1}^{n-k} \frac{1}{(x_{j+k} - x_j)^p}}$$

If p tends to infinity, this estimate tends to the Venter mode estimate; this justifies to call [venter](#) if $p = \text{Inf}$.

The user should either give the bandwidth `bw` or the argument `k`, `k` being taken equal to `ceiling(bw*n) - 1` if missing.

Value

A numeric value is returned, the mode estimate. If $p = \text{Inf}$, the [Venter](#) mode estimator is returned.

Note

The user should preferentially call `grenander` through `mlv(x, method = "grenander", bw, k, p, ...)`. This returns an object of class `mlv`.

Author(s)

D.R. Bickel for the original code,
P. Poncet for the slight modifications introduced.

References

- Grenander U. (1965). Some direct estimates of the mode. *Ann. Math. Statist.*, **36**:131-138.
- Dalenius T. (1965). The Mode - A Neglected Statistical Parameter. *J. Royal Statist. Soc. A*, *128*:110-117.
- Adriano K.N., Gentle J.E. and Sposito V.A. (1977). On the asymptotic bias of Grenander's mode estimator. *Commun. Statist.-Theor. Meth. A*, **6**:773-776.
- Hall P. (1982). Asymptotic Theory of Grenander's Mode Estimator. *Z. Wahrsch. Verw. Gebiete*, **60**:315-334.

See Also

[mlv](#) for general mode estimation; [venter](#) for the Venter mode estimate

Examples

```
# Unimodal distribution
x <- rnorm(1000, mean = 23, sd = 0.5)

## True mode
normMode(mean = 23, sd = 0.5) # (!)

## Parameter 'k'
k <- 5

## Many values of parameter 'p'
p <- seq(0.1, 4, 0.01)

## Estimate of the mode with these parameters
M <- sapply(p, function(pp) grenander(x, p = pp, k = k))

## Distribution obtained
plot(density(M), xlim = c(22.5, 23.5))
```

hrm

Half-range Mode

Description

This function computes Bickel's half range mode estimator described in Bickel (2002).

Usage

```
hrm(x,
     bw = NULL,
     ...)
```

Arguments

x	numeric. Vector of observations
bw	numeric. The bandwidth to be used. Should belong to (0, 1]. This gives the fraction of the observations to consider at each step of the iterative algorithm.
...	further arguments.

Details

The mode estimator is computed by iteratively identifying densest half ranges. A densest half range is an interval whose width equals half the current range, and which contains the maximal number of observations. The subset of observations falling in the selected densest half range is then used to compute a new range, and the procedure is iterated.

Value

A numeric value is returned, the mode estimate.

Note

The user should preferentially call `hrm` through `mlv(x, method = "hrm", bw)`. This returns an object of class `mlv`.

Author(s)

The C and R code are due to Richard Bourgon <bourgon@stat.berkeley.edu>, see package **gene-filter**. The algorithm is described in Bickel (2002).

References

- Bickel D.R. (2002). Robust estimators of the mode and skewness of continuous data. *Computational Statistics and Data Analysis*, **39**:153-163.
- Hedges S.B. and Shah P. (2003). Comparison of mode estimation methods and application in molecular clock analysis. *BMC Bioinformatics*, **4**:31-41.
- Bickel D.R. and Fruehwirth R. (2006). On a Fast, Robust Estimator of the Mode: Comparisons to Other Robust Estimators with Applications. *Computational Statistics and Data Analysis*, **50**(12):3500-3530.

See Also

`mlv` for general mode estimation; `hsm` for the half sample mode; `venter` for the Venter mode estimate

Examples

```
# Unimodal distribution
x <- rgamma(1000, shape = 31.9)

## True mode
gammaMode(shape = 31.9)
```

```
## Estimate of the mode
hrm(x, bw = 0.4)
M <- mlv(x, method = "hrm", bw = 0.4)
print(M)
plot(M)
```

hsm

Half Sample Mode

Description

This function computes the Robertson-Cryer mode estimator described in Robertson and Cryer (1974), also called half sample mode (if $bw = 1/2$) or fraction sample mode (for some other bw) by Bickel (2006).

Usage

```
hsm(x,
    bw = NULL,
    k,
    tie.action = "mean",
    tie.limit = 0.05,
    ...)
```

Arguments

<code>x</code>	numeric. Vector of observations.
<code>bw</code>	numeric or function. The bandwidth to be used. Should belong to $(0, 1]$.
<code>k</code>	numeric. See 'Details'.
<code>tie.action</code>	character. The action to take if a tie is encountered.
<code>tie.limit</code>	numeric. A limit deciding whether or not a warning is given when a tie is encountered.
<code>...</code>	further arguments.

Details

The modal interval, i.e. the shortest interval among intervals containing $k+1$ observations, is computed iteratively, until only one value is found, the mode estimate. At each step i , one takes $k = \text{ceiling}(bw*n) - 1$, where n is the length of the modal interval computed at step $i-1$. If bw is of class "function", then $k = \text{ceiling}(bw(n)) - 1$ instead.

Value

A numeric value is returned, the mode estimate.

Note

The user should preferentially call `hsm` through `mlv(x, method = "hsm", ...)`. This returns an object of class `mlv`.

Author(s)

D.R. Bickel for the original code,
P. Poncet for the slight modifications introduced.

References

- Robertson T. and Cryer J.D. (1974). An iterative procedure for estimating the mode. *J. Amer. Statist. Assoc.*, **69**(348):1012-1016.
- Bickel D.R. and Fruehwirth R. (2006). On a Fast, Robust Estimator of the Mode: Comparisons to Other Robust Estimators with Applications. *Computational Statistics and Data Analysis*, **50**(12):3500-3530.

See Also

`mlv` for general mode estimation; `venter` for the Venter mode estimate

Examples

```
# Unimodal distribution
x <- rweibull(10000, shape = 3, scale = 0.9)

## True mode
weibullMode(shape = 3, scale = 0.9)

## Estimate of the mode
bandwidth <- function(n, alpha) {1/n^alpha}
hsm(x, bw = bandwidth, alpha = 2)
M <- mlv(x, method = "hsm", bw = bandwidth, alpha = 2)
print(M)
plot(M)
```

Description

The Lientz mode estimator is nothing but the value minimizing the empirical Lientz function. A 'plot' and a 'print' methods are provided.

Usage

```

lientz(x,
       bw = NULL)

## S3 method for class 'lientz'
mlv(x,
     bw = NULL,
     abc = FALSE,
     par = shorth(x),
     optim.method = "BFGS",
     ...)

## S3 method for class 'lientz'
plot(x,
     zoom = FALSE,
     ...)

## S3 method for class 'lientz'
print(x,
      digits = NULL,
      ...)

```

Arguments

x	numeric (vector of observations) or an object of class "lientz".
bw	numeric. The smoothing bandwidth to be used. Should belong to (0, 1). Parameter 'beta' in Lientz (1970) function.
abc	logical. If FALSE (the default), the Lientz empirical function is minimised using optim .
par	numeric. The initial value used in optim .
optim.method	character. If abc = FALSE, the method used in optim .
zoom	logical. If TRUE, one can zoom on the graph created.
digits	numeric. Number of digits to be printed.
...	if abc = FALSE, further arguments to be passed to optim , or further arguments to be passed to plot.default .

Details

The Lientz function is the smallest non-negative quantity $S(x, \beta)$, where $\beta = bw$, such that

$$F(x + S(x, \beta)) - F(x - S(x, \beta)) \geq \beta.$$

Lientz (1970) provided a way to estimate $S(x, \beta)$; this estimate is what we call the empirical Lientz function.

Value

lientz returns an object of class `c("lientz", "function")`; this is a function with additional attributes:

<code>x</code>	the <code>x</code> argument
<code>bw</code>	the <code>bw</code> argument
<code>call</code>	the call which produced the result

`mlv.lientz` returns a numeric value, the mode estimate. If `abc = TRUE`, the `x` value minimizing the Lientz empirical function is returned. Otherwise, the `optim` method is used to perform minimization, and the attributes: `'value'`, `'counts'`, `'convergence'` and `'message'`, coming from the `optim` method, are added to the result.

Note

The user should preferentially call `mlv.lientz` through `mlv(x, method = "lientz", ...)`. This returns an object of class `mlv`.

Author(s)

P. Poncet

References

- Lientz B.P. (1969). On estimating points of local maxima and minima of density functions. *Nonparametric Techniques in Statistical Inference* (ed. M.L. Puri, Cambridge University Press, p.275-282.
- Lientz B.P. (1970). Results on nonparametric modal intervals. *SIAM J. Appl. Math.*, **19**:356-366.
- Lientz B.P. (1972). Properties of modal intervals. *SIAM J. Appl. Math.*, **23**:1-5.

See Also

`mlv` for general mode estimation; `shorth` for the shorth estimate of the mode

Examples

```
# Unimodal distribution
x <- rbeta(1000,23,4)

## True mode
betaMode(23, 4)

## Lientz object
f <- lientz(x, 0.2)
print(f)
plot(f)

## Estimate of the mode
mlv(f)          # optim(shorth(x), fn = f)
```

```
mlv(f, abc = TRUE) # x[which.min(f(x))]  
M <- mlv(x, method = "lientz", bw = 0.2)  
print(M)  
plot(M)  
  
# Bimodal distribution  
x <- c(rnorm(1000,5,1), rnorm(1500, 22, 3))  
f <- lientz(x, 0.1)  
plot(f)
```

mfv

Estimate of the Mode of a Discrete Distribution (Most Frequent Value)

Description

This function returns the most frequent value(s) in a given numerical vector.

Usage

```
mfv(x, ...)
```

Arguments

`x` numeric. Vector of observations.
`...` further arguments, which will be ignored.

Details

Argument `x` is to come from a discrete distribution. This function uses function `tabulate` of R.

Value

The most frequent value(s) found in `x` is (are) returned.

Note

The user should preferentially call `mfv` through `mlv(x, method = "mfv")` (or `mlv(x, method = "discrete")`). This returns an object of class `mlv`.

Author(s)

P. Poncet

References

- Dutta S. and Goswami A. (2010). Mode estimation for discrete distributions. *Mathematical Methods of Statistics*, **19**(4):374–384.

See Also

`mlv` for general mode estimation; `geomMode`, `poisMode`, etc. for computation of the mode of the usual discrete distributions

Examples

```
# Unimodal distribution
x <- rbinom(100, size = 10, prob = 0.8)

## True mode
binomMode(size = 10, prob = 0.8)

## Most frequent value
mfv(x)
mlv(x, method = "discrete")

# Bimodal distribution
x <- rpois(100, lambda = 7)

## True mode
poisMode(lambda = 7)

## Most frequent value
mfv(x)
M <- mlv(x, method = "discrete")
print(M)
plot(M)
```

mlv

Estimation of the Mode

Description

`mlv` is a generic function which enables to compute an estimate of the mode of a univariate distribution. Many different estimates (or methods) are provided:

- `mfv`, which returns the most frequent value(s) in a given numerical vector,
- the `Lientz` mode estimator, which is the value minimizing the Lientz function estimate,
- the Chernoff mode estimator, also called `naive` mode estimator, which is defined as the center of the interval of given length containing the most observations,
- the `Venter` mode estimator, including the `shorth`, i.e. the midpoint of the modal interval,
- the `Grenander` mode estimator,
- the half sample mode (`HSM`) and the half range mode (`HRM`), which are iterative versions of the Venter mode estimator,
- `Parzen`'s kernel mode estimator, which is the value maximizing the kernel density estimate,
- the `Tsybakov` mode estimator, based on a gradient-like recursive algorithm,

- the [Asselin de Beauville](#) mode estimator, based on a algorithm detecting chains and holes in the sample,
- the [Vieu](#) mode estimator.

mlv can also be used to compute the mode of a given distribution, with `mlv.character`.

A 'plot' and a 'print' methods are provided.

Usage

```
mlv(x,
    ...)

## Default S3 method:
mlv(x,
    bw = NULL,
    method,
    na.rm = FALSE,
    boot = FALSE,
    R = 100,
    B = length(x),
    ...)

## S3 method for class 'factor'
mlv(x,
    ...)

## S3 method for class 'integer'
mlv(x,
    na.rm = FALSE,
    ...)

## S3 method for class 'character'
mlv(x,
    ...)

## S3 method for class 'density'
mlv(x,
    all = TRUE,
    abc = FALSE,
    ...)

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

## S3 method for class 'mlv'
print(x,
    digits = NULL,
    ...)
```

```
## S3 method for class 'mlv'
as.numeric(x,
           ...)
```

Arguments

x	numeric (vector of observations), or an object of class "factor", "integer", etc. For the function <code>as.numeric</code> , an object of class "mlv".
bw	numeric. The bandwidth to be used. This may have different meanings regarding the method used.
method	character. One of the methods available for computing the mode estimate. See 'Details'.
na.rm	logical. Should missing values be removed?
boot	logical. Should bootstrap resampling be done?
R	numeric. If <code>boot = TRUE</code> , the number of bootstrap resampling rounds to use.
B	numeric. If <code>boot = TRUE</code> , the size of the bootstrap samples drawn from <code>x</code> . Default is to use a sample which is the same size as data. For large data sets, this may be slow and unnecessary.
all	logical.
abc	logical. If <code>FALSE</code> (the default), the estimate of the density function is maximised using <code>optim</code> .
digits	numeric. Number of digits to be printed.
...	Further arguments to be passed to the function called for computation. This function is related to the method argument.

Details

For the function `mlv.default`, available methods are "mfv", "lientz", "naive", "venter", "grenander", "hsm", "hrm", "parzen", "tsybakov", and "asselin". See the description above and the associated links.

If `x` is of class "factor" or "integer", the most frequent value found in `x` is returned.

If `x` is of class "character", `x` should be one of "beta", "cauchy", "gev", etc. i.e. a character for which a function 'x'Mode exists (for instance `betaMode`, `cauchyMode`, etc.). See `distribMode` for the available functions. The mode of the corresponding distribution is returned.

If `x` is of class "density", the value where the density is maximised is returned.

For the S3 function `mlv.lientz`, see `Lientz` for more details.

Value

`mlv` returns an object of class "mlv".

An object of class "mlv" is a list containing at least the following components:

M	the value of the mode
skewness	Bickel's measure of <code>skewness</code>
x	the argument <code>x</code>

method	the argument method
bw	the bandwidth
boot	the argument boot
boot.M	if boot = TRUE, the resampled values of the mode
call	the call which produced the result

Author(s)

P. Poncet

References

See the references on mode estimation on the [modeest-package](#)'s page.

See Also

[mfv](#), [Lientz](#), [naive](#), [venter](#), [grenander](#), [hrm](#), [hsm](#), [parzen](#), [tsybakov](#), [skewness](#)

Examples

```
# Unimodal distribution
x <- rbeta(1000,23,4)

## True mode
betaMode(23, 4)
# or
mlv("beta", 23, 4)

## Estimate of the mode
mlv(x, method = "lientz", bw = 0.2)
mlv(x, method = "naive", bw = 1/3)
mlv(x, method = "venter", type = "shorth")
mlv(x, method = "grenander", p = 4)
mlv(x, method = "hrm", bw = 0.3)
mlv(x, method = "hsm")
mlv(x, method = "parzen", kernel = "gaussian")
mlv(x, method = "tsybakov", kernel = "gaussian")
mlv(x, method = "asselin", bw = 2/3)
mlv(x, method = "vieu")

## Bootstrap
M <- mlv(x, method = "kernel", boot = TRUE, R = 150)
print(M)
plot(M)
print(mean(M[["boot.M"]]))
```

modeest

Mode Estimation

Description

This package intends to provide estimators of the mode of univariate unimodal (and sometimes multimodal) data and values of the modes of usual probability distributions.

For a complete list of functions, use `library(help = "modeest")` or `help.start()`.

Details

Package: modeest
Type: Package
Version: 2.1
Date: 2012-10-15
License: GPL version 2 or newer

Author(s)

P. Poncet

References

- Parzen E. (1962). On estimation of a probability density function and mode. *Ann. Math. Stat.*, **33**(3):1065-1076.
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See Also

[mlv](#) for general mode estimation

naive

The Chernoff Mode Estimator

Description

This estimator, also called the *naive* mode estimator, is defined as the center of the interval of given length containing the most observations. It is identical to Parzen's kernel mode estimator, when the kernel is chosen to be the uniform kernel.

Usage

```
naive(x,  
      bw = 1/2)
```

Arguments

`x` numeric. Vector of observations.

`bw` numeric. The smoothing bandwidth to be used. Should belong to (0, 1). See below.

Value

A numeric vector is returned, the mode estimate, which is the center of the interval of length $2*bw$ containing the most observations.

Note

The user should preferentially call `naive` through `mlv(x, method = "naive", bw)`. This returns an object of class `mlv`.

Author(s)

P. Poncet

References

- Chernoff H. (1964). Estimation of the mode. *Ann. Inst. Statist. Math.*, **16**:31-41.
- Leclerc J. (1997). Comportement limite fort de deux estimateurs du mode : le shorth et l'estimateur naif. *C. R. Acad. Sci. Paris, Serie I*, **325**(11):1207-1210.

See Also

`mlv` for general mode estimation; `parzen` for Parzen's kernel mode estimation

Examples

```
# Unimodal distribution  
x <- rf(10000, df1 = 40, df2 = 30)  
  
## True mode  
fMode(df1 = 40, df2 = 30)  
  
## Estimate of the mode  
mean(naive(x, bw = 1/4))  
M <- mlv(x, method = "naive", bw = 1/4)  
print(M)  
plot(M, xlim = c(0,2))
```

parzen *Parzen's Kernel Mode Estimator*

Description

Parzen's kernel mode estimator is the value maximizing the kernel density estimate.

Usage

```
parzen(x,
      bw = NULL,
      kernel = "gaussian",
      abc = FALSE,
      par = shorth(x),
      optim.method = "BFGS",
      ...)
```

Arguments

x	numeric. Vector of observations.
bw	numeric. The smoothing bandwidth to be used.
kernel	character. The kernel to be used. Available kernels are "biweight", "cosine", "eddy", "epanechnikov", "gaussian", "optcosine", "rectangular", "triangular", "uniform". See density.default for more details on some of these kernels.
abc	logical. If FALSE (the default), the kernel density estimate is maximised using optim .
par	numeric. The initial value used in optim .
optim.method	character. If abc = FALSE, the method used in optim .
...	if abc = FALSE, further arguments to be passed to optim .

Details

If kernel = "uniform", the [naive](#) mode estimate is returned.

Value

parzen returns a numeric value, the mode estimate. If abc = TRUE, the x value maximizing the density estimate is returned. Otherwise, the [optim](#) method is used to perform maximization, and the attributes: 'value', 'counts', 'convergence' and 'message', coming from the [optim](#) method, are added to the result.

Note

The user should preferentially call parzen through `mlv(x, method = "kernel", ...)` or `mlv(x, method = "parzen", ...)`. This returns an object of class [mlv](#).

Presently, parzen is quite slow.

Author(s)

P. Poncet

References

- Parzen E. (1962). On estimation of a probability density function and mode. *Ann. Math. Stat.*, **33**(3):1065–1076.
- Konakov V.D. (1973). On the asymptotic normality of the mode of multidimensional distributions. *Theory Probab. Appl.*, **18**:794-803.
- Eddy W.F. (1980). Optimum kernel estimators of the mode. *Ann. Statist.*, **8**(4):870-882.
- Eddy W.F. (1982). The Asymptotic Distributions of Kernel Estimators of the Mode. *Z. Wahrsch. Verw. Gebiete*, **59**:279-290.
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- Abraham C., Biau G. and Cadre B. (2003). Simple Estimation of the Mode of a Multivariate Density. *Canad. J. Statist.*, **31**(1):23-34.
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See Also[mlv](#), [naive](#)**Examples**

```
# Unimodal distribution
x <- rlnorm(10000, meanlog = 3.4, sdlog = 0.2)

## True mode
lnormMode(meanlog = 3.4, sdlog = 0.2)

## Estimate of the mode
M <- mlv(x, method = "kernel", kernel = "gaussian", bw = 0.3, par = shorth(x))
print(M)
plot(M)
```

skewness

*Skewness***Description**

The `skewness.default` function from package **fBasics** is completed in order to implement Bickel's measure of skewness, based on the mode of the distribution considered.

Usage

```
skewness(x,
        ...)

## Default S3 method:
skewness(x,
        na.rm = FALSE,
        method = c("moment", "fisher", "bickel"),
        M = shorth(x),
        ...)
```

Arguments

x	numeric. Vector of observations.
na.rm	logical. Should missing values be removed?
method	character. Specifies the method of computation. These are either "moment", "fisher" or "bickel". The "moment" method is based on the definition of skewness for distributions; this form should be used when resampling (bootstrap or jackknife). The "fisher" method corresponds to the usual "unbiased" definition of sample variance, although in the case of skewness exact unbiasedness is not possible.
M	numeric. (An estimate of) the mode of the observations x. Default value is shorth(x) .
...	arguments to be passed.

Value

skewness returns a numeric value. An attribute which reports the method used is added.

Author(s)

Diethelm Wuertz and other authors for the original skewness function from package **fBasics**;
P. Poncet for the slight modification introduced.

References

- Bickel D.R. (2002). Robust estimators of the mode and skewness of continuous data. *Computational Statistics and Data Analysis*, **39**:153-163.
- Bickel D.R. et Fruehwirth R. (2006). On a Fast, Robust Estimator of the Mode: Comparisons to Other Robust Estimators with Applications. *Computational Statistics and Data Analysis*, **50**(12):3500-3530.

See Also

package **fBasics**; [mlv](#) for general mode estimation; [shorth](#) for the shorth estimate of the mode

Examples

```
## Skewness = 0
x <- rnorm(1000)
skewness(x, method = "bickel", M = shorth(x))

## Skewness > 0 (left skewed case)
x <- rbeta(1000, 2, 5)
skewness(x, method = "bickel", M = betaMode(2, 5))

## Skewness < 0 (right skewed case)
x <- rbeta(1000, 7, 2)
skewness(x, method = "bickel", M = hsm(x, bw = 1/3))
```

 tsybakov

The Tsybakov Mode Estimator

Description

This mode estimator is based on a gradient-like recursive algorithm. It includes the Mizoguchi-Shimura (1976) mode estimator, based on the window training procedure.

Usage

```
tsybakov(x,
         bw = NULL,
         a,
         alpha = 0.9,
         kernel = "triangular",
         dmp = TRUE,
         par = shorth(x))
```

Arguments

x	numeric. Vector of observations.
bw	numeric. Vector of length <code>length(x)</code> giving the sequence of smoothing bandwidths to be used.
a	numeric. Vector of length <code>length(x)</code> used in the gradient algorithm.
alpha	numeric. An alternative way of specifying a. See 'Details'.
kernel	character. The kernel to be used. Available kernels are "biweight", "cosine", "eddy", "epanechnikov", "gaussian", "optcosine", "rectangular", "triangular", "uniform". See density.default for more details on some of these kernels.
dmp	logical. If TRUE, Djeddour et al. version of the estimate is used.
par	numeric. Initial value in the gradient algorithm. Default value is <code>shorth(x)</code> .

Details

If `bw` is missing, then $bw = (1:\text{length}(x))^{(-1/7)}$, which is the default value advised by Djeddour et al (2003). If `a` is missing, then $a = (1:\text{length}(x))^{(-\alpha)}$ (with $\alpha = 0.9$ if `alpha` is missing), which is the default value advised by Djeddour et al (2003).

Value

A numeric value is returned, the mode estimate.

Warning

The Tsybakov mode estimate as it is presently computed does not work very well. The reasons of this inefficiency are under investigation.

Note

The user should preferentially call `tsybakov` through `mlv(x, method = "tsybakov", ...)`. This returns an object of class `mlv`.

Author(s)

P. Poncet

References

- Mizoguchi R. and Shimura M. (1976). Nonparametric Learning Without a Teacher Based on Mode Estimation. *IEEE Transactions on Computers*, **C25**(11):1109-1117.
- Tsybakov A. (1990). Recursive estimation of the mode of a multivariate distribution. *Probl. Inf. Transm.*, **26**:31-37.
- Djeddour K., Mokkadem A. et Pelletier M. (2003). Sur l'estimation recursive du mode et de la valeur modale d'une densite de probabilite. *Technical report 105*.
- Djeddour K., Mokkadem A. et Pelletier M. (2003). Application du principe de moyennisation a l'estimation recursive du mode et de la valeur modale d'une densite de probabilite. *Technical report 106*.

See Also

`mlv` for general mode estimation

Examples

```
x <- rbeta(1000, shape1 = 2, shape2 = 5)

## True mode:
betaMode(shape1 = 2, shape2 = 5)

## Estimation:
tsybakov(x, kernel = "triangular")
tsybakov(x, kernel = "gaussian", alpha = 0.99)
```

```
M <- mlv(x, method = "tsybakov", kernel = "gaussian", alpha = 0.99)
print(M)
plot(M)
```

venter

The Venter / Dalenius / LMS Mode Estimator

Description

This function computes the Venter mode estimator, also called the Dalenius, or LMS (Least Median Square) mode estimator.

Usage

```
venter(x,
       bw = NULL,
       k,
       iter = 1,
       type = 1,
       tie.action = "mean",
       tie.limit = 0.05)

shorth(x,
       ...)
```

Arguments

x	numeric. Vector of observations.
bw	numeric. The bandwidth to be used. Should belong to (0, 1]. See 'Details'.
k	numeric. See 'Details'.
iter	numeric. Number of iterations.
type	numeric or character. The type of Venter estimate to be computed. See 'Details'.
tie.action	character. The action to take if a tie is encountered.
tie.limit	numeric. A limit deciding whether or not a warning is given when a tie is encountered.
...	Further arguments.

Details

The modal interval, i.e. the shortest interval among intervals containing $k+1$ observations, is first computed. The user should either give the bandwidth bw or the argument k , k being taken equal to $\text{ceiling}(bw \cdot n) - 1$ if missing.

If $type = 1$, the midpoint of the modal interval is returned. If $type = 2$, the $\text{floor}((k+1)/2)$ th element of the modal interval is returned. If $type = 3$ or $type = "dalenius"$, the median of the modal interval is returned. If $type = 4$ or $type = "shorth"$, the mean of the modal interval is returned. If $type = 5$ or $type = "ekblom"$, Ekblom's $L_{-\infty}$ estimate is returned, see Ekblom (1972). If $type = 6$ or $type = "hsm"$, the half sample mode (hsm) is computed, see [hsm](#).

Value

A numeric value is returned, the mode estimate.

Note

The user should preferentially call `venter` through `mlv(x, method = "venter", ...)`. This returns an object of class `mlv`.

Author(s)

P. Poncet

References

- Dalenius T. (1965). The Mode - A Neglected Statistical Parameter. *J. Royal Statist. Soc. A*, 128:110-117.
- Venter J.H. (1967). On estimation of the mode. *Ann. Math. Statist.*, **38**(5):1446-1455.
- Ekblom H. (1972). A Monte Carlo investigation of mode estimators in small samples. *Applied Statistics*, **21**:177-184.
- Leclerc J. (1997). Comportement limite fort de deux estimateurs du mode : le shorth et l'estimateur naïf. *C. R. Acad. Sci. Paris, Serie I*, **325**(11):1207-1210.

See Also

`mlv` for general mode estimation, `hsm` for the half sample mode

Examples

```
library(evd)

# Unimodal distribution
x <- rgev(1000, loc = 23, scale = 1.5, shape = 0)

## True mode
gevMode(loc = 23, scale = 1.5, shape = 0)

## Estimate of the mode
venter(x, bw = 1/3)
M <- mlv(x, method = "venter", bw = 1/3)
print(M)
plot(M, xlim = c(20, 30))
```

vieu

Vieu's Mode Estimator

Description

Vieu's mode estimator is the value at which the kernel density derivative estimate is null.

Usage

```
vieu(x,  
     bw = NULL,  
     kernel = "gaussian",  
     abc = FALSE,  
     ...)
```

Arguments

x	numeric. Vector of observations.
bw	numeric. The smoothing bandwidth to be used.
kernel	character. The kernel to be used. Available kernels are "biweight", "cosine", "eddy", "epanechnikov", "gaussian", "optcosine", "rectangular", "triangular", "uniform". See density.default for more details on some of these kernels.
abc	logical. If FALSE (the default), the root of the density derivative estimate is searched with uniroot .
...	if abc = FALSE, further arguments to be passed to uniroot .

Value

vieu returns a numeric value, the mode estimate. If abc = TRUE, the x value at which the density derivative estimate is null is returned. Otherwise, the [uniroot](#) method is used.

Note

The user should preferentially call vieu through `mlv(x, method = "vieu", ...)`. This returns an object of class [mlv](#).

Presently, vieu is quite slow.

Author(s)

P. Poncet

References

- Vieu P. (1996). A note on density mode estimation. *Statistics & Probability Letters*, **26**:297–307.

See Also

[mlv](#), [parzen](#)

Examples

```
# Unimodal distribution
x <- rlnorm(10000, meanlog = 3.4, sdlog = 0.2)

## True mode
lnormMode(meanlog = 3.4, sdlog = 0.2)

## Estimate of the mode
M <- mlv(x, method = "vieu", kernel = "gaussian")
print(M)
plot(M)
```


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