

Package ‘pbv’

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Type Package

Title Probabilities for Bivariate Normal Distribution

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Description Computes probabilities of the bivariate normal distribution in a vectorized R function (Drezner & Wesolowsky, 1990, <[doi:10.1080/00949659008811236](https://doi.org/10.1080/00949659008811236)>).

Depends R (>= 3.1)

Imports Rcpp

Suggests pbivnorm

LinkingTo Rcpp, RcppArmadillo

URL <https://github.com/alexanderrobitzsch/pbv>,
<https://sites.google.com/site/alexanderrobitzsch2/software>

License GPL (>= 2)

NeedsCompilation yes

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R topics documented:

pbv-package	2
pbvnorm	2
Index	5

 pbv-package

Probabilities for Bivariate Normal Distribution

Description

Computes probabilities of the bivariate normal distribution in a vectorized R function (Drezner & Wesolowsky, 1990, <doi:10.1080/00949659008811236>).

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References

Drezner, Z., & Wesolowsky, G. O. (1990). On the computation of the bivariate normal integral. *Journal of Statistical Computation and Simulation*, 35(1-2), 101-107.

 pbvnorm

Probabilities for Bivariate Normal Distribution

Description

The function pbvnorm computes probabilities $\Phi_2(x, y, \rho)$ for the standardized bivariate normal distribution (Drezner & Wesolowsky, 1990; West, 2004).

The function dbvnorm computes the corresponding density $\phi_2(x, y, \rho)$.

Usage

```
pbvnorm(x, y, rho)
```

```
dbvnorm(x, y, rho, log=FALSE)
```

Arguments

x	Vector of first ordinate
y	Vector of second ordinate
rho	Vector of correlations
log	Logical indicating whether logarithm of the density should be calculated

Value

Vector

Note

The **pbv** package can also be used to include **Rcpp** functions for computing bivariate probabilities at the C++ level. Numeric and vector versions are

```
double pbv::pbv_rcpp_pbvnorm0( double h1, double hk, double r )

Rcpp::NumericVector pbv::pbv_rcpp_pbvnorm( Rcpp::NumericVector x,
Rcpp::NumericVector y, Rcpp::NumericVector rho)
```

References

- Drezner, Z., & Wesolowsky, G. O. (1990). On the computation of the bivariate normal integral. *Journal of Statistical Computation and Simulation*, 35(1-2), 101-107.
- Genz, A. (1992). Numerical computation of multivariate normal probabilities. *Journal of Computational and Graphical Statistics*, 1(2), 141-149.
- West, G. (2005). Better approximations to cumulative normal functions. *Wilmott Magazine*, 9, 70-76.

See Also

See `pbivnorm::pbivnorm` in the **pbivnorm** package and `mnormt::biv.nt.prob` in the **mnormt** package for alternative implementations (Genz, 1992).

Examples

```
#####
# EXAMPLE 1: Comparison with alternative implementations
#####

*** simulate different values of ordinates and correlations
set.seed(9898)
N <- 3000
x <- stats::runif(N,-3,3)
y <- stats::runif(N,-3,3)
rho <- stats::runif(N,-.95,.95)

*** compute probabilities
res1 <- pbv::pbvnorm(x=x,y=y,rho=rho)

#-- compare results with pbivnorm package
library(pbivnorm)
res2 <- pbivnorm::pbivnorm(x=x, y=y, rho=rho)

summary(abs(res1-res2))

*** compute density values
log <- TRUE # logical indicating whether log density should be evaluated
res1 <- pbv::dbvnorm(x=x, y=y, rho=rho, log=log )

## Not run:
```

```
#-- compare results with mvtnorm package
library(mvtnorm)
res2 <- rep(NA, N)
sigma <- diag(2)
for (ii in 1:N){
  sigma[1,2] <- sigma[2,1] <- rho[ii]
  res2[ii] <- mvtnorm::dmvnorm(x=c(x[ii],y[ii]), sigma=sigma, log=log)
}
summary(abs(res1-res2))

## End(Not run)
```

Index

*Topic **package**

pbv-package, [2](#)

dbvnorm (pbvnorm), [2](#)

pbivnorm::pbivnorm, [3](#)

pbv (pbv-package), [2](#)

pbv-package, [2](#)

pbvnorm, [2](#)