

Package: mnonr (via r-universe)

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Type Package

Title A Generator of Multivariate Non-Normal Random Numbers

Version 1.0.0

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Description A data generator of multivariate non-normal data in R. It combines two different methods to generate non-normal data, one with user-specified multivariate skewness and kurtosis (more details can be found in the paper: Qu, Liu, & Zhang, 2019 <[doi:10.3758/s13428-019-01291-5](https://doi.org/10.3758/s13428-019-01291-5)>), and the other with the given marginal skewness and kurtosis. The latter one is the widely-used Vale and Maurelli's method. It also contains a function to calculate univariate and multivariate (Mardia's Test) skew and kurtosis.

Depends R (>= 3.1.0)

License GPL-2 | GPL-3

Encoding UTF-8

LazyData true

Imports stats

Suggests MASS, knitr, rmarkdown, semTools

VignetteBuilder knitr

RoxygenNote 6.1.1

NeedsCompilation no

Repository CRAN

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<code>mardia</code>	<i>Univariate and Multivariate skewness and kurtosis checker</i>
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Description

Univariate and Multivariate skewness and kurtosis checker

Usage

```
mardia(x, na.rm = TRUE)
```

Arguments

<code>x</code>	A data matrix
<code>na.rm</code>	An indication of the missing data, the default value is True

Value

Data information: sample size and number of variables. The marginal and multivariate test (Mardia's Test) of skewness and kurtosis.

<code>mnonr</code>	<i>Multivariate Non-normal Random Number Generator based on Multivariate Measures</i>
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Description

Multivariate Non-normal Random Number Generator based on Multivariate Measures

Usage

```
mnonr(n, p, ms, mk, Sigma, initial = NULL)
```

Arguments

<code>n</code>	Sample size
<code>p</code>	Number of variables
<code>ms</code>	A value of multivariate skewness
<code>mk</code>	A value of multivariate kurtosis
<code>Sigma</code>	A covariance matrix (In this function, the generated data are standardized. A correlation matrix is equal to its corresponding covariance matrix.)
<code>initial</code>	A vector with 3 numbers for initial polynomial coefficients' (b,c,d). The default setting is (0.9,0.4,0).

Value

A data matrix (multivariate data)

Examples

```
mnonr::mnonr(n=10000,p=2,ms=3,mk=61,Sigma=matrix(c(1,0.5,0.5,1),2,2),initial=NULL)
```

unonr	<i>Multivariate Non-normal Random Number Generator based on Marginal Measures (Vale and Maurelli's method)</i>
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Description

Generate Multivariate Non-normal Data using Vale and Maurelli (1983) method. The codes are copied from mvrnonnorm function in the semTools package.

Usage

```
unonr(n, mu, Sigma, skewness = NULL, kurtosis = NULL, empirical = FALSE)
```

Arguments

n	Sample size
mu	A mean vector
Sigma	A covariance matrix
skewness	A skewness vector
kurtosis	A kurtosis vector
empirical	If TRUE, mu and Sigma specify the empirical not population mean and covariance matrix

Value

A data matrix (multivariate data)

References

Vale, C. D. & Maurelli, V. A. (1983) Simulating multivariate nonnormal distributions. *Psychometrika*, 48, 465-471.

Examples

```
unonr(1000, c(1, 2), matrix(c(10, 2, 2, 5), 2, 2), skewness = c(1, 2), kurtosis = c(3, 8))
```

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