

Add a new distribution to the GAS package

This short note illustrates how to add a new distribution in the **GAS** package. Changes have to be made in the .R files inside the R folder and in the .cpp and .h files inside the src folder of the package tarball, respectively.

The following guidelines apply when:

- 1 You want to add an univariate distribution.
- 2 Your distribution has maximum 5 parameters.

If you want to add a multivariate distribution, most of the following points apply as well. However, additional changes have to be included in order to have a proper implementation. You can email the package maintainer for possible inclusion of your multivariate distribution in the package.

Changes with regards to R files are:

- 1 `Distribution.R`: `DistLabels()`, `DistName()`, `DistNote()`, `DistReference()`, `DistParameters()`, `DistType()`, `DistScalingType()`.
- 2 `ParameterConstraints.R`: include the possible constraints to the parameters dynamic. Look at the function `GetFixedPar_Uni()` and `GetFixedPar_Multi()` for univariate and multivariate distributions, respectively.
- 3 `ParNames.R`: `FullNamesUni()`. Choose the labels for the parameters of the distribution between: "location", "scale", "skewness", "shape" and "shape2". These are only names, *i.e.*, the label "location" does not necessarily represent a location parameter.
- 4 `StartingValue.R`: `StaticStarting_Uni()`. Use Method of Moments when possible. If you want to add a multivariate distribution, you need to create a new function `StartingValues_dist()` and link to the `MultiGAS_Starting()` function. Note that, in the multivariate case, the output of the new `StartingValues_dist()`, needs to be consistent with that of, for example, of `StartingValues_mvt()`.

Assuming that the label of the new distribution is "poi". Changes with regards to the C++ files are:

- 1 Create `poi.cpp` with the functions:
 - `double dPOI()`, probability density function: it accepts the additional boolean argument: `bLog`, by default `bLog = false`.
 - `double pPOI()`, cumulative density function.

- `double qPOI()`, quantile function.
- `double rPOI()`, random generator.
- `arma::vec mPOI()`, it returns an `arma::vec` with 4 entries containing: the mean, the variance, the skewness coefficient, the kurtosis coefficient (not excess of kurtosis).
- `arma::vec poi_Score()`, score function.
- `arma::mat poi_IM()`, information matrix. If the information matrix is not available, then the output of `arma::mat poi_IM()` is the identity matrix of dimension equal to the number of parameters.

All the function of `poi.cpp` accept double arguments, expect `poi_Score()` and `poi_IM()` that accept an `arma::vec` argument. See, for example, the file `std.cpp`.

- 2 Create the header `poi.h` with all the functions in `poi.cpp`.
- 3 Modify `DistWrap.cpp` to include `poi.h`, add `if (Dist == "poi")` to all the functions.
- 4 Modify `IMWrap.cpp` to include `poi.h`, add `if (Dist == "poi")` to `arma::mat IM_univ()`.
- 5 Modify `Mapping.cpp`, the functions: `MapParameters_univ()/MapParameters_multi()`, `UnmapParameters_univ()/UnmapParameters_multi()`, `MapParametersJacobian_univ()/MapParametersJacobian_multi()`. Use the same structure of the other distributions. If necessary, create global variables as `const double dLowerShape` and `const double dUpperShape` to determine the numerical upper and lower bounds for your parameters. You can use the modified logistic mapping function transformation (`double Map()`), its inverse (`double Unmap()`) and its derivative (`double MapDeriv()`).
- 6 Modify `ScoreWrap.cpp` to include `poi.h`: add `if (Dist == "poi")` to `arma::vec Score_univ()/arma::vec Score_multi()`.
- 7 Modify `Utils.cpp`, functions: `int NumberParameters()` which returns an integer indicating the number of parameters of your distribution.

If everything have been done correctly you can now compile the package through R CMD BUILD and use all the package functionalities.