

Package ‘VaRES’

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Type Package

Title Computes Value at Risk and Expected Shortfall for over 100
Parametric Distributions

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Description Computes Value at risk and expected shortfall, two most popular measures of financial risk, for over one hundred parametric distributions, including all commonly known distributions. Also computed are the corresponding probability density function and cumulative distribution function. See Chan, Nadarajah and Afuecheta (2015) <[doi:10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)> for more details.

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NeedsCompilation no

BugReports <https://github.com/lbelzile/VaRES/issues/>

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Contents

VaRES-package	4
aep	4
arcsine	6
ast	8
asylaplace	9
asypower	11

beard	13
betaburr	15
betaburr7	16
betadist	17
betaexp	19
betafrechet	20
betagompertz	21
betagumbel	23
betagumbel2	24
betalognorm	25
betalomax	27
betanorm	28
betapareto	29
betaweibull	31
BS	32
burr	33
burr7	34
Cauchy	36
chen	37
clg	38
compbeta	40
dagum	41
dweibull	42
expexp	44
expext	45
expgeo	46
explog	47
explogis	49
exponential	50
exppois	51
exppower	52
expweibull	54
F	55
FR	57
frechet	58
Gamma	59
genbeta	61
genbeta2	62
geninvtbeta	63
genlogis	65
genlogis3	66
genlogis4	67
genpareto	69
genpowerweibull	70
genunif	71
gev	72
gompertz	74
gumbel	75

gumbel2	76
halfcauchy	78
halflogis	79
halfnorm	80
halfT	81
HBlaplace	83
HL	84
Hlogis	85
invbeta	87
invexpexp	88
invgamma	89
kum	90
kumburr7	92
kumexp	93
kumgamma	94
kumgumbel	96
kumhalfnorm	97
kumloglogis	98
kumnormal	100
kumpareto	101
kumweibull	103
laplace	104
lfr	105
LNbeta	107
logbeta	108
logcauchy	109
loggamma	111
logisexp	112
logisrayleigh	113
logistic	115
loglaplace	116
loglog	118
loglogis	119
lognorm	120
lomax	121
Mlaplace	123
moexp	124
moweibull	126
MRbeta	127
nakagami	128
normal	130
pareto	131
paretostable	132
PCTAlaplace	133
perks	135
power1	136
power2	138
quad	139

rgamma	140
RS	142
schabe	143
secant	144
stacygamma	145
T	146
TL	148
TL2	149
triangular	150
tsp	152
uniform	154
weibull	155
xie	157

Index	159
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VaRES-package	<i>Computes value at risk and expected shortfall for over 100 parametric distributions</i>
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Description

Computes Value at risk and expected shortfall, two most popular measures of financial risk, for over one hundred parametric distributions, including all commonly known distributions. Also computed are the corresponding probability density function and cumulative distribution function.

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, [doi:10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

aep	<i>Asymmetric exponential power distribution</i>
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Description

Computes the pdf, cdf, value at risk and expected shortfall for the asymmetric exponential power distribution due to Zhu and Zinde-Walsh (2009) given by

$$f(x) = \begin{cases} \frac{\alpha}{\alpha^*} K(q_1) \exp\left[-\frac{1}{q_1} \left|\frac{x}{2\alpha^*}\right|^{q_1}\right], & \text{if } x \leq 0, \\ \frac{1-\alpha}{1-\alpha^*} K(q_2) \exp\left[-\frac{1}{q_2} \left|\frac{x}{2-2\alpha^*}\right|^{q_2}\right], & \text{if } x > 0, \end{cases}$$

$$F(x) = \begin{cases} \alpha Q\left(\frac{1}{q_1} \left(\frac{|x|}{2\alpha^*}\right)^{q_1}, \frac{1}{q_1}\right), & \text{if } x \leq 0, \\ 1 - (1-\alpha) Q\left(\frac{1}{q_2} \left(\frac{|x|}{2-2\alpha^*}\right)^{q_2}, \frac{1}{q_2}\right), & \text{if } x > 0, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} -2\alpha^* \left[q_1 Q^{-1}\left(\frac{p}{\alpha}, \frac{1}{q_1}\right) \right]^{\frac{1}{q_1}}, & \text{if } p \leq \alpha, \\ 2(1-\alpha^*) \left[q_2 Q^{-1}\left(\frac{1-p}{1-\alpha}, \frac{1}{q_2}\right) \right]^{\frac{1}{q_2}}, & \text{if } p > \alpha, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} -\frac{2\alpha^*}{p} \int_0^p \left[q_1 Q^{-1}\left(\frac{v}{\alpha}, \frac{1}{q_1}\right) \right]^{\frac{1}{q_1}} dv, & \text{if } p \leq \alpha, \\ -\frac{2\alpha^*}{p} \int_0^\alpha \left[q_1 Q^{-1}\left(\frac{v}{\alpha}, \frac{1}{q_1}\right) \right]^{\frac{1}{q_1}} dv \\ + \frac{2(1-\alpha^*)}{p} \int_\alpha^p \left[q_2 Q^{-1}\left(\frac{1-v}{1-\alpha}, \frac{1}{q_2}\right) \right]^{\frac{1}{q_2}} dv, & \text{if } p > \alpha \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $0 < \alpha < 1$, the scale parameter, $q_1 > 0$, the first shape parameter, and $q_2 > 0$, the second shape parameter, where $\alpha^* = \alpha K(q_1) / \{\alpha K(q_1) + (1-\alpha)K(q_2)\}$, $K(q) = \frac{1}{2q^{1/q}\Gamma(1+1/q)}$, $Q(a, x) = \int_x^\infty t^{a-1} \exp(-t) dt / \Gamma(a)$ denotes the regularized complementary incomplete gamma function, $\Gamma(a) = \int_0^\infty t^{a-1} \exp(-t) dt$ denotes the gamma function, and $Q^{-1}(a, x)$ denotes the inverse of $Q(a, x)$.

Usage

```
daep(x, q1=1, q2=1, alpha=0.5, log=FALSE)
paep(x, q1=1, q2=1, alpha=0.5, log.p=FALSE, lower.tail=TRUE)
varaep(p, q1=1, q2=1, alpha=0.5, log.p=FALSE, lower.tail=TRUE)
esaep(p, q1=1, q2=1, alpha=0.5)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
alpha	the value of the scale parameter, must be in the unit interval, the default is 0.5

q1	the value of the first shape parameter, must be positive, the default is 1
q2	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
daep(x)
paep(x)
varaep(x)
esaep(x)
```

arcsine

Arcsine distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the arcsine distribution given by

$$f(x) = \frac{1}{\pi\sqrt{(x-a)(b-x)}},$$

$$F(x) = \frac{2}{\pi} \arcsin\left(\sqrt{\frac{x-a}{b-a}}\right),$$

$$\text{VaR}_p(X) = a + (b-a) \sin^2\left(\frac{\pi p}{2}\right),$$

$$\text{ES}_p(X) = a + \frac{b-a}{p} \int_0^p \sin^2\left(\frac{\pi v}{2}\right) dv$$

for $a \leq x \leq b$, $0 < p < 1$, $-\infty < a < \infty$, the first location parameter, and $-\infty < a < b < \infty$, the second location parameter.

Usage

```
darcsine(x, a=0, b=1, log=FALSE)
parcsine(x, a=0, b=1, log.p=FALSE, lower.tail=TRUE)
vararcsine(p, a=0, b=1, log.p=FALSE, lower.tail=TRUE)
esarcsine(p, a=0, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first location parameter, can take any real value, the default is zero
b	the value of the second location parameter, can take any real value but must be greater than a, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
darcsine(x)
parcsine(x)
vararcsine(x)
esarcsine(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized asymmetric Student's *t* distribution due to Zhu and Galbraith (2010) given by

$$f(x) = \begin{cases} \frac{\alpha}{\alpha^*} K(\nu_1) \left[1 + \frac{1}{\nu_1} \left(\frac{x}{2\alpha^*} \right)^2 \right]^{-\frac{\nu_1+1}{2}}, & \text{if } x \leq 0, \\ \frac{1-\alpha}{1-\alpha^*} K(\nu_2) \left[1 + \frac{1}{\nu_2} \left(\frac{x}{2(1-\alpha^*)} \right)^2 \right]^{-\frac{\nu_2+1}{2}}, & \text{if } x > 0, \end{cases}$$

$$F(x) = 2\alpha F_{\nu_1} \left(\frac{\min(x, 0)}{2\alpha^*} \right) - 1 + \alpha + 2(1-\alpha) F_{\nu_2} \left(\frac{\max(x, 0)}{2-2\alpha^*} \right),$$

$$\text{VaR}_p(X) = 2\alpha^* F_{\nu_1}^{-1} \left(\frac{\min(p, \alpha)}{2\alpha} \right) + 2(1-\alpha^*) F_{\nu_2}^{-1} \left(\frac{\max(p, \alpha) + 1 - 2\alpha}{2-2\alpha} \right),$$

$$\text{ES}_p(X) = \frac{2\alpha^*}{p} \int_0^p F_{\nu_1}^{-1} \left(\frac{\min(v, \alpha)}{2\alpha} \right) dv + \frac{2(1-\alpha^*)}{p} \int_0^p F_{\nu_2}^{-1} \left(\frac{\max(v, \alpha) + 1 - 2\alpha}{2-2\alpha} \right) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $0 < \alpha < 1$, the scale parameter, $\nu_1 > 0$, the first degree of freedom parameter, and $\nu_2 > 0$, the second degree of freedom parameter, where $\alpha^* = \alpha K(\nu_1) / \{\alpha K(\nu_1) + (1-\alpha)K(\nu_2)\}$, $K(\nu) = \Gamma((\nu+1)/2) / [\sqrt{\pi\nu}\Gamma(\nu/2)]$, $F_\nu(\cdot)$ denotes the cdf of a Student's *t* random variable with ν degrees of freedom, and $F_\nu^{-1}(\cdot)$ denotes the inverse of $F_\nu(\cdot)$.

Usage

```
dast(x, nu1=1, nu2=1, alpha=0.5, log=FALSE)
past(x, nu1=1, nu2=1, alpha=0.5, log.p=FALSE, lower.tail=TRUE)
varast(p, nu1=1, nu2=1, alpha=0.5, log.p=FALSE, lower.tail=TRUE)
esast(p, nu1=1, nu2=1, alpha=0.5)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
alpha	the value of the scale parameter, must be in the unit interval, the default is 0.5
nu1	the value of the first degree of freedom parameter, must be positive, the default is 1
nu2	the value of the second degree of freedom parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dast(x)
past(x)
varast(x)
esast(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the asymmetric Laplace distribution due to Kotz et al. (2001) given by

$$f(x) = \begin{cases} \frac{\kappa\sqrt{2}}{\tau(1+\kappa^2)} \exp\left(-\frac{\kappa\sqrt{2}}{\tau}|x-\theta|\right), & \text{if } x \geq \theta, \\ \frac{\kappa\sqrt{2}}{\tau(1+\kappa^2)} \exp\left(-\frac{\sqrt{2}}{\kappa\tau}|x-\theta|\right), & \text{if } x < \theta, \end{cases}$$

$$F(x) = \begin{cases} 1 - \frac{1}{1+\kappa^2} \exp\left(\frac{\kappa\sqrt{2}(\theta-x)}{\tau}\right), & \text{if } x \geq \theta, \\ \frac{\kappa^2}{1+\kappa^2} \exp\left(\frac{\sqrt{2}(x-\theta)}{\kappa\tau}\right), & \text{if } x < \theta, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta - \frac{\tau}{\sqrt{2}\kappa} \log[(1-p)(1+\kappa^2)], & \text{if } p \geq \frac{\kappa^2}{1+\kappa^2}, \\ \theta + \frac{\kappa\tau}{\sqrt{2}} \log[p(1+\kappa^{-2})], & \text{if } p < \frac{\kappa^2}{1+\kappa^2}, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \frac{\theta}{p} + \theta - \frac{\tau}{\sqrt{2}\kappa} \log(1+\kappa^2) + \frac{\sqrt{2}\tau(1+2\kappa^2)}{2\kappa(1+\kappa^2)p} \log(1+\kappa^2) \\ - \frac{\sqrt{2}\tau\kappa \log \kappa}{(1+\kappa^2)p} - \frac{\theta\kappa^2}{(1+\kappa^2)p} + \frac{\tau(1-\kappa^4)}{\sqrt{2}\kappa(1+\kappa^2)p} \\ - \frac{\tau(1-p)}{\sqrt{2}\kappa p} + \frac{\tau(1-p)}{\sqrt{2}\kappa p} \log(1-p), & \text{if } p \geq \frac{\kappa^2}{1+\kappa^2}, \\ \theta + \frac{\kappa\tau}{\sqrt{2}} \log(1+\kappa^{-2}) + \frac{\kappa\tau}{\sqrt{2}} (\log p - 1), & \text{if } p < \frac{\kappa^2}{1+\kappa^2} \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \theta < \infty$, the location parameter, $\kappa > 0$, the first scale parameter, and $\tau > 0$, the second scale parameter.

Usage

```
dasylaplace(x, tau=1, kappa=1, theta=0, log=FALSE)
pasylaplace(x, tau=1, kappa=1, theta=0, log.p=FALSE, lower.tail=TRUE)
varasylaplace(p, tau=1, kappa=1, theta=0, log.p=FALSE, lower.tail=TRUE)
esasylaplace(p, tau=1, kappa=1, theta=0)
```

Arguments

x scalar or vector of values at which the pdf or cdf needs to be computed

p scalar or vector of values at which the value at risk or expected shortfall needs to be computed

theta the value of the location parameter, can take any real value, the default is zero

kappa the value of the first scale parameter, must be positive, the default is 1

<code>tau</code>	the value of the second scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dasylaplace(x)
pasylaplace(x)
varasylaplace(x)
esasylaplace(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the asymmetric power distribution due to Komunjer (2007) given by

$$\begin{aligned}
 f(x) &= \begin{cases} \frac{\delta^{1/\lambda}}{\Gamma(1+1/\lambda)} \exp\left[-\frac{\delta}{a^\lambda}|x|^\lambda\right], & \text{if } x \leq 0, \\ \frac{\delta^{1/\lambda}}{\Gamma(1+1/\lambda)} \exp\left[-\frac{\delta}{(1-a)^\lambda}|x|^\lambda\right], & \text{if } x > 0, \end{cases} \\
 F(x) &= \begin{cases} a - a\mathcal{I}\left(\frac{\delta}{a^\lambda}\sqrt{\lambda}|x|^\lambda, 1/\lambda\right), & \text{if } x \leq 0, \\ a - (1-a)\mathcal{I}\left(\frac{\delta}{(1-a)^\lambda}\sqrt{\lambda}|x|^\lambda, 1/\lambda\right), & \text{if } x > 0, \end{cases} \\
 \text{VaR}_p(X) &= \begin{cases} -\left[\frac{a^\lambda}{\delta\sqrt{\lambda}}\right]^{1/\lambda} \left[\mathcal{I}^{-1}\left(1 - \frac{p}{a}, \frac{1}{\lambda}\right)\right]^{1/\lambda}, & \text{if } p \leq a, \\ -\left[\frac{(1-a)^\lambda}{\delta\sqrt{\lambda}}\right]^{1/\lambda} \left[\mathcal{I}^{-1}\left(1 - \frac{1-p}{1-a}, \frac{1}{\lambda}\right)\right]^{1/\lambda}, & \text{if } p > a, \end{cases} \\
 \text{ES}_p(X) &= \begin{cases} -\frac{1}{p} \left[\frac{a^\lambda}{\delta\sqrt{\lambda}}\right]^{1/\lambda} \int_0^p \left[\mathcal{I}^{-1}\left(1 - \frac{v}{a}, \frac{1}{\lambda}\right)\right]^{1/\lambda} dv, & \text{if } p \leq a, \\ -\frac{1}{p} \left[\frac{a^\lambda}{\delta\sqrt{\lambda}}\right]^{1/\lambda} \int_0^a \left[\mathcal{I}^{-1}\left(1 - \frac{v}{a}, \frac{1}{\lambda}\right)\right]^{1/\lambda} dv \\ \quad - \frac{1}{p} \left[\frac{(1-a)^\lambda}{\delta\sqrt{\lambda}}\right]^{1/\lambda} \int_a^p \left[\mathcal{I}^{-1}\left(1 - \frac{1-v}{1-a}, \frac{1}{\lambda}\right)\right]^{1/\lambda} dv, & \text{if } p > a \end{cases}
 \end{aligned}$$

for $-\infty < x < \infty$, $0 < p < 1$, $0 < a < 1$, the first scale parameter, $\delta > 0$, the second scale parameter, and $\lambda > 0$, the shape parameter, where $\mathcal{I}(x, \gamma) = \frac{1}{\Gamma(\gamma)} \int_0^{x\sqrt{\gamma}} t^{\gamma-1} \exp(-t) dt$.

Usage

```

dasypower(x, a=0.5, lambda=1, delta=1, log=FALSE)
pasypower(x, a=0.5, lambda=1, delta=1, log.p=FALSE, lower.tail=TRUE)
varasypower(p, a=0.5, lambda=1, delta=1, log.p=FALSE, lower.tail=TRUE)
esasypower(p, a=0.5, lambda=1, delta=1)

```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be in the unit interval, the default is 0.5
delta	the value of the second scale parameter, must be positive, the default is 1
lambda	the value of the shape parameter, must be positive, the default is 1

log if TRUE then log(pdf) are returned
 log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
 lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dasypower(x)
pasypower(x)
varasypower(x)
esasypower(x)
```

beard	<i>Beard distribution</i>
-------	---------------------------

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Beard distribution due to Beard (1959) given by

$$f(x) = \frac{a \exp(bx) [1 + a\rho]^{\rho^{-1/b}}}{[1 + a\rho \exp(bx)]^{1+\rho^{-1/b}}},$$

$$F(x) = 1 - \frac{[1 + a\rho]^{\rho^{-1/b}}}{[1 + a\rho \exp(bx)]^{\rho^{-1/b}}},$$

$$\text{VaR}_p(X) = \frac{1}{b} \log \left[\frac{1 + a\rho}{a\rho(1-p)^{\rho^{1/b}}} - \frac{1}{a\rho} \right],$$

$$\text{ES}_p(X) = \frac{1}{pb} \int_0^p \log \left[-\frac{1}{a\rho} + \frac{1 + a\rho}{a\rho(1-v)^{\rho^{1/b}}} \right] dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first scale parameter, $b > 0$, the second scale parameter, and $\rho > 0$, the shape parameter.

Usage

```
dbeard(x, a=1, b=1, rho=1, log=FALSE)
pbeard(x, a=1, b=1, rho=1, log.p=FALSE, lower.tail=TRUE)
varbeard(p, a=1, b=1, rho=1, log.p=FALSE, lower.tail=TRUE)
esbeard(p, a=1, b=1, rho=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
b	the value of the second scale parameter, must be positive, the default is 1
rho	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dbeard(x)
pbeard(x)
varbeard(x)
esbeard(x)
```

betaburr

*Beta Burr distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the beta Burr distribution due to Paranaíba et al. (2011) given by

$$f(x) = \frac{ba^{bd}}{B(c, d)x^{bd+1}} \left[1 + (x/a)^{-b}\right]^{-c-d},$$

$$F(x) = I_{\frac{1}{1+(x/a)^{-b}}}(c, d),$$

$$\text{VaR}_p(X) = a \left[I_p^{-1}(c, d)\right]^{1/b} \left[1 - I_p^{-1}(c, d)\right]^{-1/b},$$

$$\text{ES}_p(X) = \frac{a}{p} \int_0^p \left[I_v^{-1}(c, d)\right]^{1/b} \left[1 - I_v^{-1}(c, d)\right]^{-1/b} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the scale parameter, $b > 0$, the first shape parameter, $c > 0$, the second shape parameter, and $d > 0$, the third shape parameter, where $I_x(a, b) = \int_0^x t^{a-1}(1-t)^{b-1} dt / B(a, b)$ denotes the incomplete beta function ratio, $B(a, b) = \int_0^1 t^{a-1}(1-t)^{b-1} dt$ denotes the beta function, and $I_x^{-1}(a, b)$ denotes the inverse function of $I_x(a, b)$.

Usage

```
dbetaburr(x, a=1, b=1, c=1, d=1, log=FALSE)
pbetaburr(x, a=1, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
varbetaburr(p, a=1, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
esbetaburr(p, a=1, b=1, c=1, d=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the scale parameter, must be positive, the default is 1
b	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
d	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetaburr(x)
pbetaburr(x)
varbetaburr(x)
esbetaburr(x)
```

betaburr7

*Beta Burr XII distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the beta Burr XII distribution given by

$$f(x) = \frac{kcx^{c-1}}{B(a,b)} \left[1 - (1+x^c)^{-k}\right]^{a-1} (1+x^c)^{-bk-1},$$

$$F(x) = I_{1-(1+x^c)^{-k}}(a,b),$$

$$\text{VaR}_p(X) = \left\{ \left[1 - I_p^{-1}(a,b)\right]^{-1/k} - 1 \right\}^{1/c},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \left\{ \left[1 - I_v^{-1}(a,b)\right]^{-1/k} - 1 \right\}^{1/c} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $c > 0$, the third shape parameter, and $k > 0$, the fourth shape parameter.

Usage

```
dbetaburr7(x, a=1, b=1, c=1, k=1, log=FALSE)
pbetaburr7(x, a=1, b=1, c=1, k=1, log.p=FALSE, lower.tail=TRUE)
varbetaburr7(p, a=1, b=1, c=1, k=1, log.p=FALSE, lower.tail=TRUE)
esbetaburr7(p, a=1, b=1, c=1, k=1)
```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

a the value of the first shape parameter, must be positive, the default is 1

b	the value of the second shape parameter, must be positive, the default is 1
c	the value of the third shape parameter, must be positive, the default is 1
k	the value of the fourth shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dbetaburr7(x)
pbetaburr7(x)
varbetaburr7(x)
esbetaburr7(x)
```

betadist

Beta distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta distribution given by

$$\begin{aligned}
 f(x) &= \frac{x^{a-1}(1-x)^{b-1}}{B(a,b)}, \\
 F(x) &= I_x(a,b), \\
 \text{VaR}_p(X) &= I_p^{-1}(a,b), \\
 \text{ES}_p(X) &= \frac{1}{p} \int_0^p I_v^{-1}(a,b) dv
 \end{aligned}$$

for $0 < x < 1$, $0 < p < 1$, $a > 0$, the first parameter, and $b > 0$, the second shape parameter.

Usage

```
dbetadist(x, a=1, b=1, log=FALSE)
pbetadist(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varbetadist(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esbetadist(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
b	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dbetadist(x)
pbetadist(x)
varbetadist(x)
esbetadist(x)
```

betaexp

*Beta exponential distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the beta exponential distribution due to Nadarajah and Kotz (2006) given by

$$f(x) = \frac{\lambda \exp(-b\lambda x)}{B(a, b)} [1 - \exp(-\lambda x)]^{a-1},$$

$$F(x) = I_{1-\exp(-\lambda x)}(a, b),$$

$$\text{VaR}_p(X) = -\frac{1}{\lambda} \log [1 - I_p^{-1}(a, b)],$$

$$\text{ES}_p(X) = -\frac{1}{p\lambda} \int_0^p \log [1 - I_v^{-1}(a, b)] dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, and $\lambda > 0$, the scale parameter, where $I_x(a, b) = \int_0^x t^{a-1}(1-t)^{b-1} dt / B(a, b)$ denotes the incomplete beta function ratio, $B(a, b) = \int_0^1 t^{a-1}(1-t)^{b-1} dt$ denotes the beta function, and $I_x^{-1}(a, b)$ denotes the inverse function of $I_x(a, b)$.

Usage

```
dbetaexp(x, lambda=1, a=1, b=1, log=FALSE)
pbetaexp(x, lambda=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varbetaexp(p, lambda=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esbetaexp(p, lambda=1, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetaexp(x)
pbetaexp(x)
varbetaexp(x)
esbetaexp(x)
```

betafrechet

*Beta Frechet distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the beta Fréchet distribution due to Barreto-Souza et al. (2011) given by

$$f(x) = \frac{\alpha \sigma^\alpha}{x^{\alpha+1} B(a, b)} \exp \left\{ -a \left(\frac{\sigma}{x} \right)^\alpha \right\} \left[1 - \exp \left\{ - \left(\frac{\sigma}{x} \right)^\alpha \right\} \right]^{b-1},$$

$$F(x) = I_{\exp \left\{ - \left(\frac{\sigma}{x} \right)^\alpha \right\}}(a, b),$$

$$\text{VaR}_p(X) = \sigma \left[-\log I_p^{-1}(a, b) \right]^{-1/\alpha},$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \left[-\log I_v^{-1}(a, b) \right]^{-1/\alpha} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $\sigma > 0$, the scale parameter, $b > 0$, the second shape parameter, and $\alpha > 0$, the third shape parameter.

Usage

```
dbetafrechet(x, a=1, b=1, alpha=1, sigma=1, log=FALSE)
pbetafrechet(x, a=1, b=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varbetafrechet(p, a=1, b=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
esbetafrechet(p, a=1, b=1, alpha=1, sigma=1)
```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
alpha	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetafrechet(x)
pbetafrechet(x)
varbetafrechet(x)
esbetafrechet(x)
```

betagompertz

Beta Gompertz distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta Gompertz distribution due to Cordeiro et al. (2012b) given by

$$f(x) = \frac{b\eta \exp(bx)}{B(c, d)} \exp(d\eta) \exp[-d\eta \exp(bx)] \{1 - \exp[\eta - \eta \exp(bx)]\}^{c-1},$$

$$F(x) = I_{1 - \exp[\eta - \eta \exp(bx)]}(c, d),$$

$$\text{VaR}_p(X) = \frac{1}{b} \log \left\{ 1 - \frac{1}{\eta} \log [1 - I_p^{-1}(c, d)] \right\},$$

$$\text{ES}_p(X) = \frac{1}{pb} \int_0^p \log \left\{ 1 - \frac{1}{\eta} \log [1 - I_v^{-1}(c, d)] \right\} dv$$

for $x > 0$, $0 < p < 1$, $b > 0$, the first scale parameter, $\eta > 0$, the second scale parameter, $c > 0$, the first shape parameter, and $d > 0$, the second shape parameter.

Usage

```
dbetagompertz(x, b=1, c=1, d=1, eta=1, log=FALSE)
pbetagompertz(x, b=1, c=1, d=1, eta=1, log.p=FALSE, lower.tail=TRUE)
varbetagompertz(p, b=1, c=1, d=1, eta=1, log.p=FALSE, lower.tail=TRUE)
esbetagompertz(p, b=1, c=1, d=1, eta=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the first scale parameter, must be positive, the default is 1
eta	the value of the second scale parameter, must be positive, the default is 1
c	the value of the first shape parameter, must be positive, the default is 1
d	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dbetagompertz(x)
pbetagompertz(x)
varbetagompertz(x)
esbetagompertz(x)
```

betagumbel	<i>Beta Gumbel distribution</i>
------------	---------------------------------

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta Gumbel distribution due to Nadarajah and Kotz (2004) given by

$$f(x) = \frac{1}{\sigma B(a, b)} \exp\left(\frac{\mu - x}{\sigma}\right) \exp\left[-a \exp\frac{\mu - x}{\sigma}\right] \left\{1 - \exp\left[-\exp\frac{\mu - x}{\sigma}\right]\right\}^{b-1},$$

$$F(x) = I_{\exp[-\exp\frac{\mu - x}{\sigma}]}(a, b),$$

$$\text{VaR}_p(X) = \mu - \sigma \log[-\log I_p^{-1}(a, b)],$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{p} \int_0^p \log[-\log I_v^{-1}(a, b)] dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dbetagumbel(x, a=1, b=1, mu=0, sigma=1, log=FALSE)
pbetagumbel(x, a=1, b=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varbetagumbel(p, a=1, b=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esbetagumbel(p, a=1, b=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetagumbel(x)
pbetagumbel(x)
varbetagumbel(x)
esbetagumbel(x)
```

betagumbel2

Beta Gumbel 2 distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta Gumbel II distribution given by

$$f(x) = \frac{abx^{-a-1}}{B(c,d)} \exp(-bdx^{-a}) [1 - \exp(-bx^{-a})]^{c-1},$$

$$F(x) = I_{1-\exp(-bx^{-a})}(c,d),$$

$$\text{VaR}_p(X) = b^{1/a} \{-\log[1 - I_p^{-1}(c,d)]\}^{-1/a},$$

$$\text{ES}_p(X) = \frac{b^{1/a}}{p} \int_0^p \{-\log[1 - I_v^{-1}(c,d)]\}^{-1/a} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the scale parameter, $c > 0$, the second shape parameter, and $d > 0$, the third shape parameter.

Usage

```
dbetagumbel2(x, a=1, b=1, c=1, d=1, log=FALSE)
pbetagumbel2(x, a=1, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
varbetagumbel2(p, a=1, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
esbetagumbel2(p, a=1, b=1, c=1, d=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
d	the value of the third shape parameter, must be positive, the default is 1

log if TRUE then log(pdf) are returned
log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetagumbel2(x)
pbetagumbel2(x)
varbetagumbel2(x)
esbetagumbel2(x, a = 2)
```

betalognorm *Beta lognormal distribution*

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta lognormal distribution due to Castellares et al. (2013) given by

$$f(x) = \frac{1}{\sigma x B(a, b)} \phi\left(\frac{\log x - \mu}{\sigma}\right) \Phi^{a-1}\left(\frac{\log x - \mu}{\sigma}\right) \Phi^{b-1}\left(\frac{\mu - \log x}{\sigma}\right),$$

$$F(x) = I_{\Phi\left(\frac{\log x - \mu}{\sigma}\right)}(a, b),$$

$$\text{VaR}_p(X) = \exp\left[\mu + \sigma \Phi^{-1}\left(I_p^{-1}(a, b)\right)\right],$$

$$\text{ES}_p(X) = \frac{\exp(\mu)}{p} \int_0^p \exp\left[\sigma \Phi^{-1}\left(I_v^{-1}(a, b)\right)\right] dv$$

for $x > 0$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter, where $\phi(\cdot)$ denotes the pdf of a standard normal random variable, and $\Phi(\cdot)$ denotes the cdf of a standard normal random variable.

Usage

```
dbetalognorm(x, a=1, b=1, mu=0, sigma=1, log=FALSE)
pbetalognorm(x, a=1, b=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varbetalognorm(p, a=1, b=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esbetalognorm(p, a=1, b=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dbetalognorm(x)
pbetalognorm(x)
varbetalognorm(x)
esbetalognorm(x)
```

betalomax

*Beta Lomax distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the beta Lomax distribution due to Lemonte and Cordeiro (2013) given by

$$f(x) = \frac{\alpha}{\lambda B(a, b)} \left(1 + \frac{x}{\lambda}\right)^{-b\alpha-1} \left[1 - \left(1 + \frac{x}{\lambda}\right)^{-\alpha}\right]^{a-1},$$

$$F(x) = I_{1 - \left(1 + \frac{x}{\lambda}\right)^{-\alpha}}(a, b),$$

$$\text{VaR}_p(X) = \lambda \left[1 - I_p^{-1}(a, b)\right]^{-1/\alpha} - \lambda,$$

$$\text{ES}_p(X) = \frac{\lambda}{p} \int_0^p \left[1 - I_v^{-1}(a, b)\right]^{-1/\alpha} dv - \lambda$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $\alpha > 0$, the third shape parameter, and $\lambda > 0$, the scale parameter.

Usage

```
dbetalomax(x, a=1, b=1, alpha=1, lambda=1, log=FALSE)
pbetalomax(x, a=1, b=1, alpha=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varbetalomax(p, a=1, b=1, alpha=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
esbetalomax(p, a=1, b=1, alpha=1, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the first scale parameter, must be positive, the default is 1
b	the value of the second scale parameter, must be positive, the default is 1
alpha	the value of the third scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetalomax(x)
pbetalomax(x)
varbetalomax(x)
esbetalomax(x)
```

betanorm

Beta normal distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta normal distribution due to Eugene et al. (2002) given by

$$f(x) = \frac{1}{\sigma B(a, b)} \phi\left(\frac{x - \mu}{\sigma}\right) \Phi^{a-1}\left(\frac{x - \mu}{\sigma}\right) \Phi^{b-1}\left(\frac{\mu - x}{\sigma}\right),$$

$$F(x) = I_{\Phi\left(\frac{x - \mu}{\sigma}\right)}(a, b),$$

$$\text{VaR}_p(X) = \mu + \sigma \Phi^{-1}\left(I_p^{-1}(a, b)\right),$$

$$\text{ES}_p(X) = \mu + \frac{\sigma}{p} \int_0^p \Phi^{-1}\left(I_v^{-1}(a, b)\right) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dbetanorm(x, mu=0, sigma=1, a=1, b=1, log=FALSE)
pbetanorm(x, mu=0, sigma=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varbetanorm(p, mu=0, sigma=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esbetanorm(p, mu=0, sigma=1, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1

b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetanorm(x)
pbetanorm(x)
varbetanorm(x)
esbetanorm(x)
```

betapareto

Beta Pareto distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta Pareto distribution due to Akinsete et al. (2008) given by

$$f(x) = \frac{aK^{ad}x^{-ad-1}}{B(c,d)} \left[1 - \left(\frac{K}{x} \right)^a \right]^{c-1},$$

$$F(x) = I_{1-\left(\frac{K}{x}\right)^a}(c,d),$$

$$\text{VaR}_p(X) = K \left[1 - I_p^{-1}(c,d) \right]^{-1/a},$$

$$\text{ES}_p(X) = \frac{K}{p} \int_0^p \left[1 - I_v^{-1}(c,d) \right]^{-1/a} dv$$

for $x \geq K$, $0 < p < 1$, $K > 0$, the scale parameter, $a > 0$, the first shape parameter, $c > 0$, the second shape parameter, and $d > 0$, the third shape parameter.

Usage

```
dbetapareto(x, K=1, a=1, c=1, d=1, log=FALSE)
pbetapareto(x, K=1, a=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
varbetapareto(p, K=1, a=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
esbetapareto(p, K=1, a=1, c=1, d=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
K	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
d	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dbetapareto(x)
pbetapareto(x)
varbetapareto(x)
esbetapareto(x)
```

betaweibull	<i>Beta Weibull distribution</i>
-------------	----------------------------------

Description

Computes the pdf, cdf, value at risk and expected shortfall for the beta Weibull distribution due to Cordeiro et al. (2012b) given by

$$f(x) = \frac{\alpha x^{\alpha-1}}{\sigma^\alpha B(a, b)} \exp \left\{ -b \left(\frac{x}{\sigma} \right)^\alpha \right\} \left[1 - \exp \left\{ - \left(\frac{x}{\sigma} \right)^\alpha \right\} \right]^{a-1},$$

$$F(x) = I_{1 - \exp \left\{ - \left(\frac{x}{\sigma} \right)^\alpha \right\}}(a, b),$$

$$\text{VaR}_p(X) = \sigma \left\{ -\log \left[1 - I_p^{-1}(a, b) \right] \right\}^{1/\alpha},$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \left\{ -\log \left[1 - I_v^{-1}(a, b) \right] \right\}^{1/\alpha} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $\alpha > 0$, the third shape parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dbetaweibull(x, a=1, b=1, alpha=1, sigma=1, log=FALSE)
pbetaweibull(x, a=1, b=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varbetaweibull(p, a=1, b=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
esbetaweibull(p, a=1, b=1, alpha=1, sigma=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>sigma</code>	the value of the scale parameter, must be positive, the default is 1
<code>a</code>	the value of the first shape parameter, must be positive, the default is 1
<code>b</code>	the value of the second shape parameter, must be positive, the default is 1
<code>alpha</code>	the value of the third shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dbetaweibull(x)
pbetaweibull(x)
varbetaweibull(x)
esbetaweibull(x)
```

BS

Birnbaum-Saunders distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Birnbaum-Saunders distribution due to Birnbaum and Saunders (1969a, 1969b) given by

$$f(x) = \frac{x^{1/2} + x^{-1/2}}{2\gamma x} \phi\left(\frac{x^{1/2} - x^{-1/2}}{\gamma}\right),$$

$$F(x) = \Phi\left(\frac{x^{1/2} - x^{-1/2}}{\gamma}\right),$$

$$\text{VaR}_p(X) = \frac{1}{4} \left\{ \gamma \Phi^{-1}(p) + \sqrt{4 + \gamma^2 [\Phi^{-1}(p)]^2} \right\}^2,$$

$$\text{ES}_p(X) = \frac{1}{4p} \int_0^p \left\{ \gamma \Phi^{-1}(v) + \sqrt{4 + \gamma^2 [\Phi^{-1}(v)]^2} \right\}^2 dv$$

for $x > 0$, $0 < p < 1$, and $\gamma > 0$, the scale parameter.

Usage

```
dBS(x, gamma=1, log=FALSE)
pBS(x, gamma=1, log.p=FALSE, lower.tail=TRUE)
varBS(p, gamma=1, log.p=FALSE, lower.tail=TRUE)
esBS(p, gamma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
gamma	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dBS(x)
pBS(x)
varBS(x)
esBS(x)
```

burr

Burr distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Burr distribution due to Burr (1942) given by

$$f(x) = \frac{ba^b}{x^{b+1}} \left[1 + (x/a)^{-b} \right]^{-2},$$

$$F(x) = \frac{1}{1 + (x/a)^{-b}},$$

$$\text{VaR}_p(X) = ap^{1/b}(1-p)^{-1/b},$$

$$\text{ES}_p(X) = \frac{a}{p} B_p(1/b + 1, 1 - 1/b)$$

for $x > 0$, $0 < p < 1$, $a > 0$, the scale parameter, and $b > 0$, the shape parameter, where $B_x(a, b) = \int_0^x t^{a-1}(1-t)^{b-1} dt$ denotes the incomplete beta function.

Usage

```
dburr(x, a=1, b=1, log=FALSE)
pburr(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varburr(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esburr(p, a=1, b=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>a</code>	the value of the scale parameter, must be positive, the default is 1
<code>b</code>	the value of the shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dburr(x)
pburr(x)
varburr(x)
esburr(x)
```

burr7

Burr XII distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Burr XII distribution due to Burr (1942) given by

$$f(x) = \frac{kcx^{c-1}}{(1+x^c)^{k+1}},$$

$$F(x) = 1 - (1+x^c)^{-k},$$

$$\text{VaR}_p(X) = \left[(1-p)^{-1/k} - 1 \right]^{1/c},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \left[(1-v)^{-1/k} - 1 \right]^{1/c} dv$$

for $x > 0$, $0 < p < 1$, $c > 0$, the first shape parameter, and $k > 0$, the second shape parameter.

Usage

```
dburr7(x, k=1, c=1, log=FALSE)
pburr7(x, k=1, c=1, log.p=FALSE, lower.tail=TRUE)
varburr7(p, k=1, c=1, log.p=FALSE, lower.tail=TRUE)
esburr7(p, k=1, c=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
k	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dburr7(x)
pburr7(x)
varburr7(x)
esburr7(x)
```

Cauchy

*Cauchy distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Cauchy distribution given by

$$f(x) = \frac{1}{\pi} \frac{\sigma}{(x - \mu)^2 + \sigma^2},$$

$$F(x) = \frac{1}{2} + \frac{1}{\pi} \arctan\left(\frac{x - \mu}{\sigma}\right),$$

$$\text{VaR}_p(X) = \mu + \sigma \tan\left(\pi\left(p - \frac{1}{2}\right)\right),$$

$$\text{ES}_p(X) = \mu + \frac{\sigma}{p} \int_0^p \tan\left(\pi\left(v - \frac{1}{2}\right)\right) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dCauchy(x, mu=0, sigma=1, log=FALSE)
pCauchy(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varCauchy(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esCauchy(p, mu=0, sigma=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>mu</code>	the value of the location parameter, can take any real value, the default is zero
<code>sigma</code>	the value of the scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dCauchy(x)
pCauchy(x)
varCauchy(x)
esCauchy(x)
```

 chen

Chen distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Chen distribution due to Chen (2000) given by

$$\begin{aligned}
 f(x) &= \lambda b x^{b-1} \exp(x^b) \exp[\lambda - \lambda \exp(x^b)], \\
 F(x) &= 1 - \exp[\lambda - \lambda \exp(x^b)], \\
 \text{VaR}_p(X) &= \left\{ \log \left[1 - \frac{\log(1-p)}{\lambda} \right] \right\}^{1/b}, \\
 \text{ES}_p(X) &= \frac{1}{p} \int_0^p \left\{ \log \left[1 - \frac{\log(1-v)}{\lambda} \right] \right\}^{1/b} dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $b > 0$, the shape parameter, and $\lambda > 0$, the scale parameter.

Usage

```
dchen(x, b=1, lambda=1, log=FALSE)
pchen(x, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varchen(p, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
eschen(p, b=1, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dchen(x)
pchen(x)
varchen(x)
eschen(x)
```

clg

Compound Laplace gamma distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the compound Laplace gamma distribution given by

$$f(x) = \frac{ab}{2} \{1 + b|x - \theta|\}^{-(a+1)},$$

$$F(x) = \begin{cases} \frac{1}{2} \{1 + b|x - \theta|\}^{-a}, & \text{if } x \leq \theta, \\ 1 - \frac{1}{2} \{1 + b|x - \theta|\}^{-a}, & \text{if } x > \theta, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta - \frac{1}{b} - \frac{(2p)^{-1/a}}{b}, & \text{if } p \leq 1/2, \\ \theta - \frac{1}{b} + \frac{(2(1-p))^{-1/a}}{b}, & \text{if } p > 1/2, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \theta - \frac{1}{b} - \frac{(2p)^{-1/a}}{b(1-1/a)}, & \text{if } p \leq 1/2, \\ \theta - \frac{1}{b} - \frac{[2(1-p)]^{1-1/a}}{2pb(1-1/a)}, & \text{if } p > 1/2 \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \theta < \infty$, the location parameter, $b > 0$, the scale parameter, and $a > 0$, the shape parameter.

Usage

```
dclg(x, a=1, b=1, theta=0, log=FALSE)
pclg(x, a=1, b=1, theta=0, log.p=FALSE, lower.tail=TRUE)
varclg(p, a=1, b=1, theta=0, log.p=FALSE, lower.tail=TRUE)
esclg(p, a=1, b=1, theta=0)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
theta	the value of the location parameter, can take any real value, the default is zero
b	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dclg(x)
pclg(x)
varclg(x)
esclg(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the complementary beta distribution due to Jones (2002) given by

$$\begin{aligned} f(x) &= B(a, b) \{I_x^{-1}(a, b)\}^{1-a} \{1 - I_x^{-1}(a, b)\}^{1-b}, \\ F(x) &= I_x^{-1}(a, b), \\ \text{VaR}_p(X) &= I_p(a, b), \\ \text{ES}_p(X) &= \frac{1}{p} \int_0^p I_v(a, b) dv \end{aligned}$$

for $0 < x < 1$, $0 < p < 1$, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dcompbeta(x, a=1, b=1, log=FALSE)
pcompbeta(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varcompbeta(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
escompbeta(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dcompbeta(x)
pcompbeta(x)
varcompbeta(x)
escompbeta(x)
```

dagum

*Dagum distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Dagum distribution due to Dagum (1975, 1977, 1980) given by

$$f(x) = \frac{acb^a x^{ac-1}}{[x^a + ba]^{c+1}},$$

$$F(x) = \left[1 + \left(\frac{b}{x}\right)^a\right]^{-c},$$

$$\text{VaR}_p(X) = b \left(1 - p^{-1/c}\right)^{-1/a},$$

$$\text{ES}_p(X) = \frac{b}{p} \int_0^p \left(1 - v^{-1/c}\right)^{-1/a} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the scale parameter, and $c > 0$, the second shape parameter.

Usage

```
ddagum(x, a=1, b=1, c=1, log=FALSE)
pdagum(x, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
vardagum(p, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
esdagum(p, a=1, b=1, c=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
ddagum(x)
pdagum(x)
vardagum(x)
esdagum(x)
```

dweibull

Double Weibull distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the double Weibull distribution due to Balakrishnan and Kocherlakota (1985) given by

$$f(x) = \frac{c}{2\sigma} \left| \frac{x - \mu}{\sigma} \right|^{c-1} \exp \left\{ - \left| \frac{x - \mu}{\sigma} \right|^c \right\},$$

$$F(x) = \begin{cases} \frac{1}{2} \exp \left\{ - \left(\frac{\mu - x}{\sigma} \right)^c \right\}, & \text{if } x \leq \mu, \\ 1 - \frac{1}{2} \exp \left\{ - \left(\frac{x - \mu}{\sigma} \right)^c \right\}, & \text{if } x > \mu, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \mu - \sigma [-\log(2p)]^{1/c}, & \text{if } p \leq 1/2, \\ \mu + \sigma [-\log(2(1-p))]^{1/c}, & \text{if } p > 1/2, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \mu - \frac{\sigma}{p} \int_0^p [-\log 2 - \log v]^{1/c} dv, & \text{if } p \leq 1/2, \\ \mu - \frac{\sigma}{p} \int_0^{1/2} [-\log 2 - \log v]^{1/c} dv \\ \quad + \frac{\sigma}{p} \int_{1/2}^p [-\log 2 - \log(1-v)]^{1/c} dv, & \text{if } p > 1/2 \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, and $c > 0$, the shape parameter.

Usage

```
ddweibull(x, c=1, mu=0, sigma=1, log=FALSE)
pdweibull(x, c=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
vardweibull(p, c=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esdweibull(p, c=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
c	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
ddweibull(x)
pdweibull(x)
vardweibull(x)
esdweibull(x)
```

expexp

*Exponentiated exponential distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the exponentiated exponential distribution due to Gupta and Kundu (1999, 2001) given by

$$\begin{aligned} f(x) &= a\lambda \exp(-\lambda x) [1 - \exp(-\lambda x)]^{a-1}, \\ F(x) &= [1 - \exp(-\lambda x)]^a, \\ \text{VaR}_p(X) &= -\frac{1}{\lambda} \log(1 - p^{1/a}), \\ \text{ES}_p(X) &= -\frac{1}{p\lambda} \int_0^p \log(1 - v^{1/a}) dv \end{aligned}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter and $\lambda > 0$, the scale parameter.

Usage

```
dexpexp(x, lambda=1, a=1, log=FALSE)
pexpexp(x, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
varexpexp(p, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
esexpexp(p, lambda=1, a=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dexpexp(x)
pexpexp(x)
varexpexp(x)
esexpexp(x)
```

expe _x t	<i>Exponential extension distribution</i>
---------------------	---

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponential extension distribution due to Nadarajah and Haghighi (2011) given by

$$\begin{aligned}
 f(x) &= a\lambda(1 + \lambda x)^{a-1} \exp [1 - (1 + \lambda x)^a], \\
 F(x) &= 1 - \exp [1 - (1 + \lambda x)^a], \\
 \text{VaR}_p(X) &= \frac{[1 - \log(1 - p)]^{1/a} - 1}{\lambda}, \\
 \text{ES}_p(X) &= -\frac{1}{\lambda} + \frac{1}{\lambda p} \int_0^p [1 - \log(1 - v)]^{1/a} dv
 \end{aligned}$$

for $x > 0, 0 < p < 1, a > 0$, the shape parameter and $\lambda > 0$, the scale parameter.

Usage

```
dexpext(x, lambda=1, a=1, log=FALSE)
pexpext(x, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
varepext(p, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
esexpext(p, lambda=1, a=1)
```

Arguments

- x scaler or vector of values at which the pdf or cdf needs to be computed
- p scaler or vector of values at which the value at risk or expected shortfall needs to be computed
- lambda the value of the scale parameter, must be positive, the default is 1
- a the value of the shape parameter, must be positive, the default is 1
- log if TRUE then log(pdf) are returned
- log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
- lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dexpext(x)
pexpext(x)
varexpext(x)
esexpext(x)
```

expgeo

Exponential geometric distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponential geometric distribution due to Adamidis and Loukas (1998) given by

$$f(x) = \frac{\lambda\theta \exp(-\lambda x)}{[1 - (1 - \theta) \exp(-\lambda x)]^2},$$

$$F(x) = \frac{\theta \exp(-\lambda x)}{1 - (1 - \theta) \exp(-\lambda x)},$$

$$\text{VaR}_p(X) = -\frac{1}{\lambda} \log \frac{p}{\theta + (1 - \theta)p},$$

$$\text{ES}_p(X) = -\frac{\log p}{\lambda} - \frac{\theta \log \theta}{\lambda p(1 - \theta)} + \frac{\theta + (1 - \theta)p}{\lambda p(1 - \theta)} \log [\theta + (1 - \theta)p]$$

for $x > 0$, $0 < p < 1$, $0 < \theta < 1$, the first scale parameter, and $\lambda > 0$, the second scale parameter.

Usage

```
dexpgeo(x, theta=0.5, lambda=1, log=FALSE)
pexpgeo(x, theta=0.5, lambda=1, log.p=FALSE, lower.tail=TRUE)
varexpgeo(p, theta=0.5, lambda=1, log.p=FALSE, lower.tail=TRUE)
esexpgeo(p, theta=0.5, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
theta	the value of the first scale parameter, must be in the unit interval, the default is 0.5
lambda	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dexpgeo(x)
pexpgeo(x)
varexpgeo(x)
esexpgeo(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponential logarithmic distribution due to Tahmasbi and Rezaei (2008) given by

$$f(x) = -\frac{b(1-a)\exp(-bx)}{\log a [1 - (1-a)\exp(-bx)]},$$

$$F(x) = 1 - \frac{\log [1 - (1-a)\exp(-bx)]}{\log a},$$

$$\text{VaR}_p(X) = -\frac{1}{b} \log \left[\frac{1 - a^{1-p}}{1 - a} \right],$$

$$\text{ES}_p(X) = -\frac{1}{bp} \int_0^p \log \left[\frac{1 - a^{1-v}}{1 - a} \right] dv$$

for $x > 0$, $0 < p < 1$, $0 < a < 1$, the first scale parameter, and $b > 0$, the second scale parameter.

Usage

```
dexplog(x, a=0.5, b=1, log=FALSE)
pexplog(x, a=0.5, b=1, log.p=FALSE, lower.tail=TRUE)
varexplog(p, a=0.5, b=1, log.p=FALSE, lower.tail=TRUE)
esexplog(p, a=0.5, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be in the unit interval, the default is 0.5
b	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dexplog(x)
pexplog(x)
varexplog(x)
esexplog(x)
```

explogis

Exponentiated logistic distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponentiated logistic distribution given by

$$f(x) = (a/b) \exp(-x/b) [1 + \exp(-x/b)]^{-a-1},$$

$$F(x) = [1 + \exp(-x/b)]^{-a},$$

$$\text{VaR}_p(X) = -b \log [p^{-1/a} - 1],$$

$$\text{ES}_p(X) = -\frac{b}{p} \int_0^p \log [v^{-1/a} - 1] dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $a > 0$, the shape parameter, and $b > 0$, the scale parameter.

Usage

```
dexplogis(x, a=1, b=1, log=FALSE)
pexplogis(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varexplogis(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esexplogis(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dexplogis(x)
pexplogis(x)
varexplogis(x)
esexplogis(x)
```

 exponential

Exponential distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponential distribution given by

$$\begin{aligned}
 f(x) &= \lambda \exp(-\lambda x), \\
 F(x) &= 1 - \exp(-\lambda x), \\
 \text{VaR}_p(X) &= -\frac{1}{\lambda} \log(1 - p), \\
 \text{ES}_p(X) &= -\frac{1}{p\lambda} \{\log(1 - p)p - p - \log(1 - p)\}
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, and $\lambda > 0$, the scale parameter.

Usage

```
dexponential(x, lambda=1, log=FALSE)
pexponential(x, lambda=1, log.p=FALSE, lower.tail=TRUE)
varexponential(p, lambda=1, log.p=FALSE, lower.tail=TRUE)
esexponential(p, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dexponential(x)
pexponential(x)
varexponential(x)
esexponential(x)
```

exppois

Exponential Poisson distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponential Poisson distribution due to Kus (2007) given by

$$f(x) = \frac{b\lambda \exp[-bx - \lambda + \lambda \exp(-bx)]}{1 - \exp(-\lambda)},$$

$$F(x) = \frac{1 - \exp[-\lambda + \lambda \exp(-bx)]}{1 - \exp(-\lambda)},$$

$$\text{VaR}_p(X) = -\frac{1}{b} \log \left\{ \frac{1}{\lambda} \log [1 - p + p \exp(-\lambda)] + 1 \right\},$$

$$\text{ES}_p(X) = -\frac{1}{bp} \int_0^p \log \left\{ \frac{1}{\lambda} \log [1 - v + v \exp(-\lambda)] + 1 \right\} dv$$

for $x > 0$, $0 < p < 1$, $b > 0$, the first scale parameter, and $\lambda > 0$, the second scale parameter.

Usage

```
dexppois(x, b=1, lambda=1, log=FALSE)
pexppois(x, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varexppois(p, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
esexppois(p, b=1, lambda=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>b</code>	the value of the first scale parameter, must be positive, the default is 1
<code>lambda</code>	the value of the second scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dexppois(x)
pexppois(x)
vareppois(x)
esexppois(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponential power distribution due to Subbotin (1923) given by

$$\begin{aligned}
 f(x) &= \frac{1}{2a^{1/a}\sigma\Gamma(1+1/a)} \exp\left\{-\frac{|x-\mu|^a}{a\sigma^a}\right\}, \\
 F(x) &= \begin{cases} \frac{1}{2}Q\left(\frac{1}{a}, \frac{(\mu-x)^a}{a\sigma^a}\right), & \text{if } x \leq \mu, \\ 1 - \frac{1}{2}Q\left(\frac{1}{a}, \frac{(x-\mu)^a}{a\sigma^a}\right), & \text{if } x > \mu, \end{cases} \\
 \text{VaR}_p(X) &= \begin{cases} \mu - a^{1/a}\sigma \left[Q^{-1}\left(\frac{1}{a}, 2p\right)\right]^{1/a}, & \text{if } p \leq 1/2, \\ \mu + a^{1/a}\sigma \left[Q^{-1}\left(\frac{1}{a}, 2(1-p)\right)\right]^{1/a}, & \text{if } p > 1/2, \end{cases} \\
 \text{ES}_p(X) &= \begin{cases} \mu - \frac{a^{1/a}\sigma}{p} \int_0^p \left[Q^{-1}\left(\frac{1}{a}, 2v\right)\right]^{1/a} dv, & \text{if } p \leq 1/2, \\ \mu - \frac{a^{1/a}\sigma}{p} \int_0^{1/2} \left[Q^{-1}\left(\frac{1}{a}, 2v\right)\right]^{1/a} dv \\ \quad + \frac{a^{1/a}\sigma}{p} \int_{1/2}^p \left[Q^{-1}\left(\frac{1}{a}, 2(1-v)\right)\right]^{1/a} dv, & \text{if } p > 1/2 \end{cases}
 \end{aligned}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, and $a > 0$, the shape parameter.

Usage

```

dexppower(x, mu=0, sigma=1, a=1, log=FALSE)
pexppower(x, mu=0, sigma=1, a=1, log.p=FALSE, lower.tail=TRUE)
varexppower(p, mu=0, sigma=1, a=1, log.p=FALSE, lower.tail=TRUE)
esexppower(p, mu=0, sigma=1, a=1)
    
```

Arguments

- x scaler or vector of values at which the pdf or cdf needs to be computed
- p scaler or vector of values at which the value at risk or expected shortfall needs to be computed
- mu the value of the location parameter, can take any real value, the default is zero
- sigma the value of the scale parameter, must be positive, the default is 1
- a the value of the shape parameter, must be positive, the default is 1
- log if TRUE then log(pdf) are returned
- log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
- lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dexppower(x)
pexppower(x)
varexppower(x)
esexppower(x)
```

expweibull

Exponentiated Weibull distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the exponentiated Weibull distribution due to Mudholkar and Srivastava (1993) and Mudholkar et al. (1995) given by

$$\begin{aligned}
 f(x) &= a\alpha\sigma^{-\alpha}x^{\alpha-1}\exp[-(x/\sigma)^\alpha]\{1-\exp[-(x/\sigma)^\alpha]\}^{a-1}, \\
 F(x) &= \{1-\exp[-(x/\sigma)^\alpha]\}^a, \\
 \text{VaR}_p(X) &= \sigma\left[-\log\left(1-p^{1/a}\right)\right]^{1/\alpha}, \\
 \text{ES}_p(X) &= \frac{\sigma}{p}\int_0^p\left[-\log\left(1-v^{1/a}\right)\right]^{1/\alpha}dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $\alpha > 0$, the second shape parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dexpweibull(x, a=1, alpha=1, sigma=1, log=FALSE)
pexpweibull(x, a=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varexpweibull(p, a=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
esexpweibull(p, a=1, alpha=1, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
alpha	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dexpweibull(x)
pexpweibull(x)
varexpweibull(x)
esexpweibull(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the F distribution given by

$$f(x) = \frac{1}{B\left(\frac{d_1}{2}, \frac{d_2}{2}\right)} \left(\frac{d_1}{d_2}\right)^{\frac{d_1}{2}} x^{\frac{d_1}{2}-1} \left(1 + \frac{d_1}{d_2}x\right)^{-\frac{d_1+d_2}{2}},$$

$$F(x) = I_{\frac{d_1x}{d_1x+d_2}}\left(\frac{d_1}{2}, \frac{d_2}{2}\right),$$

$$\text{VaR}_p(X) = \frac{d_2}{d_1} \frac{I_p^{-1}\left(\frac{d_1}{2}, \frac{d_2}{2}\right)}{1 - I_p^{-1}\left(\frac{d_1}{2}, \frac{d_2}{2}\right)},$$

$$\text{ES}_p(X) = \frac{d_2}{d_1 p} \int_0^p \frac{I_v^{-1}\left(\frac{d_1}{2}, \frac{d_2}{2}\right)}{1 - I_v^{-1}\left(\frac{d_1}{2}, \frac{d_2}{2}\right)} dv$$

for $x \geq K$, $0 < p < 1$, $d_1 > 0$, the first degree of freedom parameter, and $d_2 > 0$, the second degree of freedom parameter.

Usage

```
dF(x, d1=1, d2=1, log=FALSE)
pF(x, d1=1, d2=1, log.p=FALSE, lower.tail=TRUE)
varF(p, d1=1, d2=1, log.p=FALSE, lower.tail=TRUE)
esF(p, d1=1, d2=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
d1	the value of the first degree of freedom parameter, must be positive, the default is 1
d2	the value of the second degree of freedom parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dF(x)
pF(x)
varF(x)
esF(x)
```

FR

Freimer distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Freimer distribution due to Freimer et al. (1988) given by

$$\text{VaR}_p(X) = \frac{1}{a} \left[\frac{p^b - 1}{b} - \frac{(1-p)^c - 1}{c} \right],$$

$$\text{ES}_p(X) = \frac{1}{a} \left(\frac{1}{c} - \frac{1}{b} \right) + \frac{p^b}{ab(b+1)} + \frac{(1-p)^{c+1} - 1}{pac(c+1)}$$

for $0 < p < 1$, $a > 0$, the scale parameter, $b > 0$, the first shape parameter, and $c > 0$, the second shape parameter.

Usage

```
varFR(p, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
esFR(p, a=1, b=1, c=1)
```

Arguments

p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the scale parameter, must be positive, the default is 1
b	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
varFR(x)
esFR(x)
```

frechet

Frechet distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Fréchet distribution due to Fréchet (1927) given by

$$f(x) = \frac{\alpha \sigma^\alpha}{x^{\alpha+1}} \exp \left\{ - \left(\frac{\sigma}{x} \right)^\alpha \right\},$$

$$F(x) = \exp \left\{ - \left(\frac{\sigma}{x} \right)^\alpha \right\},$$

$$\text{VaR}_p(X) = \sigma [-\log p]^{-1/\alpha},$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \Gamma(1 - 1/\alpha, -\log p)$$

for $x > 0$, $0 < p < 1$, $\alpha > 0$, the shape parameter, and $\sigma > 0$, the scale parameter, where $\Gamma(a, x) = \int_x^\infty t^{a-1} \exp(-t) dt$ denotes the complementary incomplete gamma function.

Usage

```
dfrechet(x, alpha=1, sigma=1, log=FALSE)
pfrechet(x, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varfrechet(p, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
esfrechet(p, alpha=1, sigma=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>sigma</code>	the value of the scale parameter, must be positive, the default is 1
<code>alpha</code>	the value of the shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dfrechet(x)
pfrechet(x)
varfrechet(x)
esfrechet(x)
```

Gamma

Gamma distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the gamma distribution given by

$$f(x) = \frac{b^a x^{a-1} \exp(-bx)}{\Gamma(a)},$$

$$F(x) = \frac{\gamma(a, bx)}{\Gamma(a)},$$

$$\text{VaR}_p(X) = \frac{1}{b} Q^{-1}(a, 1 - p),$$

$$\text{ES}_p(X) = \frac{1}{bp} \int_0^p Q^{-1}(a, 1 - v) dv$$

for $x > 0$, $0 < p < 1$, $b > 0$, the scale parameter, and $a > 0$, the shape parameter, where $\gamma(a, x) = \int_0^x t^{a-1} \exp(-t) dt$ denotes the incomplete gamma function, $Q(a, x) = \int_x^\infty t^{a-1} \exp(-t) dt / \Gamma(a)$ denotes the regularized complementary incomplete gamma function, $\Gamma(a) = \int_0^\infty t^{a-1} \exp(-t) dt$ denotes the gamma function, and $Q^{-1}(a, x)$ denotes the inverse of $Q(a, x)$.

Usage

```
dGamma(x, a=1, b=1, log=FALSE)
pGamma(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varGamma(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esGamma(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dGamma(x)
pGamma(x)
varGamma(x)
esGamma(x)
```

genbeta

*Generalized beta distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the generalized beta distribution given by

$$f(x) = \frac{(x-c)^{a-1}(d-x)^{b-1}}{B(a,b)(d-c)^{a+b-1}},$$

$$F(x) = I_{\frac{x-c}{d-c}}(a,b),$$

$$\text{VaR}_p(X) = c + (d-c)I_p^{-1}(a,b),$$

$$\text{ES}_p(X) = c + \frac{d-c}{p} \int_0^p I_v^{-1}(a,b) dv$$

for $c \leq x \leq d$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $-\infty < c < \infty$, the first location parameter, and $-\infty < c < d < \infty$, the second location parameter.

Usage

```
dgenbeta(x, a=1, b=1, c=0, d=1, log=FALSE)
pgenbeta(x, a=1, b=1, c=0, d=1, log.p=FALSE, lower.tail=TRUE)
vargenbeta(p, a=1, b=1, c=0, d=1, log.p=FALSE, lower.tail=TRUE)
esgenbeta(p, a=1, b=1, c=0, d=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
c	the value of the first location parameter, can take any real value, the default is zero
d	the value of the second location parameter, can take any real value but must be greater than c, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgenbeta(x)
pgenbeta(x)
vargenbeta(x)
esgenbeta(x)
```

genbeta2

*Generalized beta II distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the generalized beta II distribution given by

$$f(x) = \frac{cx^{ac-1}(1-x^c)^{b-1}}{B(a,b)},$$

$$F(x) = I_{x^c}(a,b),$$

$$\text{VaR}_p(X) = [I_p^{-1}(a,b)]^{1/c},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p [I_v^{-1}(a,b)]^{1/c} dv$$

for $0 < x < 1$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, and $c > 0$, the third shape parameter.

Usage

```
dgenbeta2(x, a=1, b=1, c=1, log=FALSE)
pgenbeta2(x, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
vargenbeta2(p, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
esgenbeta2(p, a=1, b=1, c=1)
```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

a the value of the first shape parameter, must be positive, the default is 1

b	the value of the second shape parameter, must be positive, the default is 1
c	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgenbeta2(x)
pgenbeta2(x)
vargenbeta2(x)
esgenbeta2(x)
```

geninbeta

Generalized inverse beta distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized inverse beta distribution given by

$$f(x) = \frac{ax^{ac-1}}{B(c, d)(1+x^a)^{c+d}},$$

$$F(x) = I_{\frac{x^a}{1+x^a}}(c, d),$$

$$\text{VaR}_p(X) = \left[\frac{I_p^{-1}(c, d)}{1 - I_p^{-1}(c, d)} \right]^{1/a},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \left[\frac{I_v^{-1}(c, d)}{1 - I_v^{-1}(c, d)} \right]^{1/a} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $c > 0$, the second shape parameter, and $d > 0$, the third shape parameter.

Usage

```
dgeninvbeta(x, a=1, c=1, d=1, log=FALSE)
pgeninvbeta(x, a=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
vargeninvbeta(p, a=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
esgeninvbeta(p, a=1, c=1, d=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
d	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dgeninvbeta(x)
pgeninvbeta(x)
vargeninvbeta(x)
esgeninvbeta(x)
```

genlogis

*Generalized logistic distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the generalized logistic distribution given by

$$f(x) = \frac{a \exp\left(-\frac{x-\mu}{\sigma}\right)}{\sigma \left\{1 + \exp\left(-\frac{x-\mu}{\sigma}\right)\right\}^{1+a}},$$

$$F(x) = \frac{1}{\left\{1 + \exp\left(-\frac{x-\mu}{\sigma}\right)\right\}^a},$$

$$\text{VaR}_p(X) = \mu - \sigma \log\left(p^{-1/a} - 1\right),$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{p} \int_0^p \log\left(v^{-1/a} - 1\right) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, and $a > 0$, the shape parameter.

Usage

```
dgenlogis(x, a=1, mu=0, sigma=1, log=FALSE)
pgenlogis(x, a=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
vargenlogis(p, a=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esgenlogis(p, a=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgenlogis(x)
pgenlogis(x)
vargenlogis(x)
esgenlogis(x)
```

genlogis3

Generalized logistic III distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized logistic III distribution given by

$$f(x) = \frac{1}{\sigma B(\alpha, \alpha)} \exp\left(\alpha \frac{x - \mu}{\sigma}\right) \left\{1 + \exp\left(\frac{x - \mu}{\sigma}\right)\right\}^{-2\alpha},$$

$$F(x) = I_{\frac{1}{1 + \exp\left(-\frac{x - \mu}{\sigma}\right)}}(\alpha, \alpha),$$

$$\text{VaR}_p(X) = \mu - \sigma \log \frac{1 - I_p^{-1}(\alpha, \alpha)}{I_p^{-1}(\alpha, \alpha)},$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{p} \int_0^p \log \frac{1 - I_v^{-1}(\alpha, \alpha)}{I_v^{-1}(\alpha, \alpha)} dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, and $\alpha > 0$, the shape parameter.

Usage

```
dgenlogis3(x, alpha=1, mu=0, sigma=1, log=FALSE)
pgenlogis3(x, alpha=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
vargenlogis3(p, alpha=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esgenlogis3(p, alpha=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
alpha	the value of the shape parameter, must be positive, the default is 1

log if TRUE then log(pdf) are returned
 log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
 lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgenlogis3(x)
pgenlogis3(x)
vargenlogis3(x)
esgenlogis3(x)
```

genlogis4

Generalized logistic IV distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized logistic IV distribution given by

$$f(x) = \frac{1}{\sigma B(\alpha, a)} \exp\left(-\alpha \frac{x - \mu}{\sigma}\right) \left\{1 + \exp\left(-\frac{x - \mu}{\sigma}\right)\right\}^{-\alpha - a},$$

$$F(x) = I_{\frac{1}{1 + \exp\left(-\frac{x - \mu}{\sigma}\right)}}(\alpha, a),$$

$$\text{VaR}_p(X) = \mu - \sigma \log \frac{1 - I_p^{-1}(\alpha, a)}{I_p^{-1}(\alpha, a)},$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{p} \int_0^p \log \frac{1 - I_v^{-1}(\alpha, a)}{I_v^{-1}(\alpha, a)} dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, $\alpha > 0$, the first shape parameter, and $a > 0$, the second shape parameter.

Usage

```
dgenlogis4(x, a=1, alpha=1, mu=0, sigma=1, log=FALSE)
pgenlogis4(x, a=1, alpha=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
vargenlogis4(p, a=1, alpha=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esgenlogis4(p, a=1, alpha=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
alpha	the value of the first shape parameter, must be positive, the default is 1
a	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dgenlogis4(x)
pgenlogis4(x)
vargenlogis4(x)
esgenlogis4(x)
```

genpareto

*Generalized Pareto distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the generalized Pareto distribution due to Pickands (1975) given by

$$f(x) = \frac{1}{k} \left(1 - \frac{cx}{k}\right)^{1/c-1},$$

$$F(x) = 1 - \left(1 - \frac{cx}{k}\right)^{1/c},$$

$$\text{VaR}_p(X) = \frac{k}{c} [1 - (1-p)^c],$$

$$\text{ES}_p(X) = \frac{k}{c} + \frac{k(1-p)^{c+1}}{pc(c+1)} - \frac{k}{pc(c+1)}$$

for $x < k/c$ if $c > 0$, $x > k/c$ if $c < 0$, $x > 0$ if $c = 0$, $0 < p < 1$, $k > 0$, the scale parameter and $-\infty < c < \infty$, the shape parameter.

Usage

```
dgenpareto(x, k=1, c=1, log=FALSE)
pgenpareto(x, k=1, c=1, log.p=FALSE, lower.tail=TRUE)
vargenpareto(p, k=1, c=1, log.p=FALSE, lower.tail=TRUE)
esgenpareto(p, k=1, c=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
k	the value of the scale parameter, must be positive, the default is 1
c	the value of the shape parameter, can take any real value, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgenpareto(x)
pgenpareto(x)
vargenpareto(x)
esgenpareto(x)
```

genpowerweibull	<i>Generalized power Weibull distribution</i>
-----------------	---

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized power Weibull distribution due to Nikulin and Haghighi (2006) given by

$$f(x) = a\theta x^{a-1} [1 + x^a]^{\theta-1} \exp \left\{ 1 - [1 + x^a]^\theta \right\},$$

$$F(x) = 1 - \exp \left\{ 1 - [1 + x^a]^\theta \right\},$$

$$\text{VaR}_p(X) = \left\{ [1 - \log(1 - p)]^{1/\theta} - 1 \right\}^{1/a},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \left\{ [1 - \log(1 - v)]^{1/\theta} - 1 \right\}^{1/a} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, and $\theta > 0$, the second shape parameter.

Usage

```
dgenpowerweibull(x, a=1, theta=1, log=FALSE)
pgenpowerweibull(x, a=1, theta=1, log.p=FALSE, lower.tail=TRUE)
vargenpowerweibull(p, a=1, theta=1, log.p=FALSE, lower.tail=TRUE)
esgenpowerweibull(p, a=1, theta=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first shape parameter, must be positive, the default is 1
theta	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgenpowerweibull(x)
pgenpowerweibull(x)
vargenpowerweibull(x)
esgenpowerweibull(x)
```

genunif

Generalized uniform distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized uniform distribution given by

$$\begin{aligned}
 f(x) &= hkc(x-a)^{c-1} [1 - k(x-a)^c]^{h-1}, \\
 F(x) &= 1 - [1 - k(x-a)^c]^h, \\
 \text{VaR}_p(X) &= a + k^{-1/c} \left[1 - (1-p)^{1/h} \right]^{1/c}, \\
 \text{ES}_p(X) &= a + \frac{k^{-1/c}}{p} \int_0^p \left[1 - (1-v)^{1/h} \right]^{1/c} dv
 \end{aligned}$$

for $a \leq x \leq a + k^{-1/c}$, $0 < p < 1$, $-\infty < a < \infty$, the location parameter, $c > 0$, the first shape parameter, $k > 0$, the scale parameter, and $h > 0$, the second shape parameter.

Usage

```
dgenunif(x, a=0, c=1, h=1, k=1, log=FALSE)
pgenunif(x, a=0, c=1, h=1, k=1, log.p=FALSE, lower.tail=TRUE)
vargenunif(p, a=0, c=1, h=1, k=1, log.p=FALSE, lower.tail=TRUE)
esgenunif(p, a=0, c=1, h=1, k=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the location parameter, can take any real value, the default is zero
k	the value of the scale parameter, must be positive, the default is 1
c	the value of the first scale parameter, must be positive, the default is 1
h	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dgenunif(x)
pgenunif(x)
vargenunif(x)
esgenunif(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the generalized extreme value distribution due to Fisher and Tippett (1928) given by

$$f(x) = \frac{1}{\sigma} \left[1 + \xi \left(\frac{x - \mu}{\sigma} \right) \right]^{-1/\xi - 1} \exp \left\{ - \left[1 + \xi \left(\frac{x - \mu}{\sigma} \right) \right]^{-1/\xi} \right\},$$

$$F(x) = \exp \left\{ - \left[1 + \xi \left(\frac{x - \mu}{\sigma} \right) \right]^{-1/\xi} \right\},$$

$$\text{VaR}_p(X) = \mu - \frac{\sigma}{\xi} + \frac{\sigma}{\xi} (-\log p)^{-\xi},$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{\xi} + \frac{\sigma}{p\xi} \int_0^p (-\log v)^{-\xi} dv$$

for $x \geq \mu - \sigma/\xi$ if $\xi > 0$, $x \leq \mu - \sigma/\xi$ if $\xi < 0$, $-\infty < x < \infty$ if $\xi = 0$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, and $-\infty < \xi < \infty$, the shape parameter.

Usage

```
dgev(x, mu=0, sigma=1, xi=1, log=FALSE)
pgev(x, mu=0, sigma=1, xi=1, log.p=FALSE, lower.tail=TRUE)
vargev(p, mu=0, sigma=1, xi=1, log.p=FALSE, lower.tail=TRUE)
esgev(p, mu=0, sigma=1, xi=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
xi	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dgev(x)
pgev(x)
vargev(x)
esgev(x)
```

gompertz

Gompertz distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Gompertz distribution due to Gompertz (1825) given by

$$\begin{aligned}
 f(x) &= b\eta \exp(bx) \exp[\eta - \eta \exp(bx)], \\
 F(x) &= 1 - \exp[\eta - \eta \exp(bx)], \\
 \text{VaR}_p(X) &= \frac{1}{b} \log \left[1 - \frac{1}{\eta} \log(1-p) \right], \\
 \text{ES}_p(X) &= \frac{1}{pb} \int_0^p \log \left[1 - \frac{1}{\eta} \log(1-v) \right] dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $b > 0$, the first scale parameter and $\eta > 0$, the second scale parameter.

Usage

```
dgompertz(x, b=1, eta=1, log=FALSE)
pgompertz(x, b=1, eta=1, log.p=FALSE, lower.tail=TRUE)
vargompertz(p, b=1, eta=1, log.p=FALSE, lower.tail=TRUE)
esgompertz(p, b=1, eta=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the first scale parameter, must be positive, the default is 1
eta	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dgomperz(x)
pgomperz(x)
vargomperz(x)
esgomperz(x)
```

gumbel

Gumbel distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Gumbel distribution given by due to Gumbel (1954) given by

$$f(x) = \frac{1}{\sigma} \exp\left(\frac{\mu - x}{\sigma}\right) \exp\left[-\exp\left(\frac{\mu - x}{\sigma}\right)\right],$$

$$F(x) = \exp\left[-\exp\left(\frac{\mu - x}{\sigma}\right)\right],$$

$$\text{VaR}_p(X) = \mu - \sigma \log(-\log p),$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{p} \int_0^p \log(-\log v) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dgumbel(x, mu=0, sigma=1, log=FALSE)
pgumbel(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
vargumbel(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esgumbel(p, mu=0, sigma=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>mu</code>	the value of the location parameter, can take any real value, the default is zero
<code>sigma</code>	the value of the scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dgumbel(x)
pgumbel(x)
vargumbel(x)
esgumbel(x)
```

gumbel2

Gumbel II distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Gumbel II distribution

$$\begin{aligned}
 f(x) &= abx^{-a-1} \exp(-bx^{-a}), \\
 F(x) &= 1 - \exp(-bx^{-a}), \\
 \text{VaR}_p(X) &= b^{1/a} [-\log(1-p)]^{-1/a}, \\
 \text{ES}_p(X) &= \frac{b^{1/a}}{p} \int_0^p [-\log(1-v)]^{-1/a} dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter, and $b > 0$, the scale parameter.

Usage

```
dgumbel2(x, a=1, b=1, log=FALSE)
pgumbel2(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
vargumbel2(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esgumbel2(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the scale parameter, must be positive, the default is 1
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dgumbel2(x)
pgumbel2(x)
vargumbel2(x)
esgumbel2(x)
```

halfcauchy

*Half Cauchy distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the half Cauchy distribution given by

$$f(x) = \frac{2}{\pi} \frac{\sigma}{x^2 + \sigma^2},$$

$$F(x) = \frac{2}{\pi} \arctan\left(\frac{x}{\sigma}\right),$$

$$\text{VaR}_p(X) = \sigma \tan\left(\frac{\pi p}{2}\right),$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \tan\left(\frac{\pi v}{2}\right) dv$$

for $x > 0$, $0 < p < 1$, and $\sigma > 0$, the scale parameter.

Usage

```
dhalfcauchy(x, sigma=1, log=FALSE)
phalfcauchy(x, sigma=1, log.p=FALSE, lower.tail=TRUE)
varhalfcauchy(p, sigma=1, log.p=FALSE, lower.tail=TRUE)
eshalfcauchy(p, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
sigma	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dhalfcauchy(x)
phalfcauchy(x)
varhalfcauchy(x)
eshalfcauchy(x)
```

halflogis

*Half logistic distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the half logistic distribution given by

$$f(x) = \frac{2\lambda \exp(-\lambda x)}{[1 + \exp(-\lambda x)]^2},$$

$$F(x) = \frac{1 - \exp(-\lambda x)}{1 + \exp(-\lambda x)},$$

$$\text{VaR}_p(X) = -\frac{1}{\lambda} \log \frac{1-p}{1+p},$$

$$\text{ES}_p(X) = -\frac{1}{\lambda} \log \frac{1-p}{1+p} + \frac{1}{\lambda p} \log(1-p^2)$$

for $x > 0$, $0 < p < 1$, and $\lambda > 0$, the scale parameter.

Usage

```
dhalflogis(x, lambda=1, log=FALSE)
phalflogis(x, lambda=1, log.p=FALSE, lower.tail=TRUE)
varhalflogis(p, lambda=1, log.p=FALSE, lower.tail=TRUE)
eshalflogis(p, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dhalflogis(x)
phalflogis(x)
varhalflogis(x)
eshalflogis(x)
```

halfnorm

*Half normal distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for Half normal distribution given by

$$f(x) = \frac{2}{\sigma} \phi\left(\frac{x}{\sigma}\right),$$

$$F(x) = 2\Phi\left(\frac{x}{\sigma}\right) - 1,$$

$$\text{VaR}_p(X) = \sigma \Phi^{-1}\left(\frac{1+p}{2}\right),$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \Phi^{-1}\left(\frac{1+v}{2}\right) dv$$

for $x > 0$, $0 < p < 1$, and $\sigma > 0$, the scale parameter.

Usage

```
dhalfnorm(x, sigma=1, log=FALSE)
phalfnorm(x, sigma=1, log.p=FALSE, lower.tail=TRUE)
varhalfnorm(p, sigma=1, log.p=FALSE, lower.tail=TRUE)
eshalfnorm(p, sigma=1)
```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

sigma the value of the scale parameter, must be positive, the default is 1

log if TRUE then log(pdf) are returned
 log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
 lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dhalfnorm(x)
phalfnorm(x)
varhalfnorm(x)
eshalfnorm(x)
```

halfT	<i>Half Student's t distribution</i>
-------	--------------------------------------

Description

Computes the pdf, cdf, value at risk and expected shortfall for the half Student's t distribution given by

$$f(x) = \frac{2\Gamma\left(\frac{n+1}{2}\right)}{\sqrt{n\pi}\Gamma\left(\frac{n}{2}\right)} \left(1 + \frac{x^2}{n}\right)^{-\frac{n+1}{2}},$$

$$F(x) = I_{\frac{x^2}{x^2+n}}\left(\frac{1}{2}, \frac{n}{2}\right),$$

$$\text{VaR}_p(X) = \sqrt{\frac{nI_p^{-1}\left(\frac{1}{2}, \frac{n}{2}\right)}{1 - I_p^{-1}\left(\frac{1}{2}, \frac{n}{2}\right)}},$$

$$\text{ES}_p(X) = \frac{\sqrt{n}}{p} \int_0^p \sqrt{\frac{I_v^{-1}\left(\frac{1}{2}, \frac{n}{2}\right)}{1 - I_v^{-1}\left(\frac{1}{2}, \frac{n}{2}\right)}} dv$$

for $-\infty < x < \infty$, $0 < p < 1$, and $n > 0$, the degree of freedom parameter.

Usage

```
dhalfT(x, n=1, log=FALSE)
phalfT(x, n=1, log.p=FALSE, lower.tail=TRUE)
varhalfT(p, n=1, log.p=FALSE, lower.tail=TRUE)
eshalfT(p, n=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
n	the value of the degree of freedom parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dhalfT(x)
phalfT(x)
varhalfT(x)
eshalfT(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Holla-Bhattacharya Laplace distribution due to Holla and Bhattacharya (1968) given by

$$f(x) = \begin{cases} a\phi \exp\{\phi(x - \theta)\}, & \text{if } x \leq \theta, \\ (1 - a)\phi \exp\{\phi(\theta - x)\}, & \text{if } x > \theta, \end{cases}$$

$$F(x) = \begin{cases} a \exp(\phi x - \theta\phi), & \text{if } x \leq \theta, \\ 1 - (1 - a) \exp(\theta\phi - \phi x), & \text{if } x > \theta, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta + \frac{1}{\phi} \log\left(\frac{p}{a}\right), & \text{if } p \leq a, \\ \theta - \frac{1}{\phi} \log\left(\frac{1-p}{1-a}\right), & \text{if } p > a, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \theta - \frac{1}{\phi} + \frac{1}{\phi} \log\frac{p}{a}, & \text{if } p \leq a, \\ \frac{1}{p} \left[\theta(1+p-a) + \frac{p-2a-(1-a)\log a}{\phi} + \frac{1-p}{\phi} \log\frac{1-p}{1-a} \right], & \text{if } p > a \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \theta < \infty$, the location parameter, $0 < a < 1$, the first scale parameter, and $\phi > 0$, the second scale parameter.

Usage

```
dHBlaplace(x, a=0.5, theta=0, phi=1, log=FALSE)
pHBlaplace(x, a=0.5, theta=0, phi=1, log.p=FALSE, lower.tail=TRUE)
varHBlaplace(p, a=0.5, theta=0, phi=1, log.p=FALSE, lower.tail=TRUE)
esHBlaplace(p, a=0.5, theta=0, phi=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
theta	the value of the location parameter, can take any real value, the default is zero
a	the value of the first scale parameter, must be in the unit interval, the default is 0.5
phi	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dHBlaplace(x)
pHBlaplace(x)
varHBlaplace(x)
esHBlaplace(x)
```

 HL

Hankin-Lee distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Hankin-Lee distribution due to Hankin and Lee (2006) given by

$$\text{VaR}_p(X) = \frac{cp^a}{(1-p)^b},$$

$$\text{ES}_p(X) = \frac{c}{p} B_p(a+1, 1-b)$$

for $0 < p < 1$, $c > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
varHL(p, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
esHL(p, a=1, b=1, c=1)
```

Arguments

<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>c</code>	the value of the scale parameter, must be positive, the default is 1
<code>a</code>	the value of the first shape parameter, must be positive, the default is 1
<code>b</code>	the value of the second shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
varHL(x)
esHL(x)
```

Hlogis

Hosking logistic distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Hosking logistic distribution due to Hosking (1989, 1990) given by

$$f(x) = \frac{(1 - kx)^{1/k-1}}{[1 + (1 - kx)^{1/k}]^2},$$

$$F(x) = \frac{1}{1 + (1 - kx)^{1/k}},$$

$$\text{VaR}_p(X) = \frac{1}{k} \left[1 - \left(\frac{1-p}{p} \right)^k \right],$$

$$\text{ES}_p(X) = \frac{1}{k} - \frac{1}{kp} B_p(1 - k, 1 + k)$$

for $x < 1/k$ if $k > 0$, $x > 1/k$ if $k < 0$, $-\infty < x < \infty$ if $k = 0$, and $-\infty < k < \infty$, the shape parameter.

Usage

```
dHlogis(x, k=1, log=FALSE)
pHlogis(x, k=1, log.p=FALSE, lower.tail=TRUE)
varHlogis(p, k=1, log.p=FALSE, lower.tail=TRUE)
esHlogis(p, k=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
k	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dHlogis(x)
pHlogis(x)
varHlogis(x)
esHlogis(x)
```

invbeta

*Inverse beta distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the inverse beta distribution given by

$$f(x) = \frac{x^{a-1}}{B(a, b)(1+x)^{a+b}},$$

$$F(x) = I_{\frac{x}{1+x}}(a, b),$$

$$\text{VaR}_p(X) = \frac{I_p^{-1}(a, b)}{1 - I_p^{-1}(a, b)},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \frac{I_v^{-1}(a, b)}{1 - I_v^{-1}(a, b)} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dinvbeta(x, a=1, b=1, log=FALSE)
pinvbeta(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varinvbeta(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esinvbeta(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dinvbeta(x)
pinvbeta(x)
varinvbeta(x)
esinvbeta(x)
```

invexpexp

Inverse exponentiated exponential distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the inverse exponentiated exponential distribution due to Ghitany et al. (2013) given by

$$f(x) = a\lambda x^{-2} \exp\left(-\frac{\lambda}{x}\right) \left[1 - \exp\left(-\frac{\lambda}{x}\right)\right]^{a-1},$$

$$F(x) = 1 - \left[1 - \exp\left(-\frac{\lambda}{x}\right)\right]^a,$$

$$\text{VaR}_p(X) = \lambda \left\{-\log\left[1 - (1-p)^{1/a}\right]\right\}^{-1},$$

$$\text{ES}_p(X) = \frac{\lambda}{p} \int_0^p \left\{-\log\left[1 - (1-v)^{1/a}\right]\right\}^{-1} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter and $\lambda > 0$, the scale parameter.

Usage

```
dinvexpexp(x, lambda=1, a=1, log=FALSE)
pinvexpexp(x, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
varinvexpexp(p, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
esinvexpexp(p, lambda=1, a=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dinvexpexp(x)
pinvexpexp(x)
varinvexpexp(x)
esinvexpexp(x)
```

 invgamma

Inverse gamma distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the inverse gamma distribution given by

$$f(x) = \frac{b^a \exp(-b/x)}{x^{a+1} \Gamma(a)},$$

$$F(x) = Q(a, b/x),$$

$$\text{VaR}_p(X) = b [Q^{-1}(a, p)]^{-1},$$

$$\text{ES}_p(X) = \frac{b}{p} \int_0^p [Q^{-1}(a, v)]^{-1} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter, and $b > 0$, the scale parameter.

Usage

```
dinvgamma(x, a=1, b=1, log=FALSE)
pinvgamma(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varinvgamma(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esinvgamma(p, a=1, b=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>b</code>	the value of the scale parameter, must be positive, the default is 1
<code>a</code>	the value of the shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dinvgamma(x)
pinvgamma(x)
varinvgamma(x)
esinvgamma(x)
```

kum

Kumaraswamy distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy distribution due to Kumaraswamy (1980) given by

$$\begin{aligned}
 f(x) &= abx^{a-1} (1-x^a)^{b-1}, \\
 F(x) &= 1 - (1-x^a)^b, \\
 \text{VaR}_p(X) &= \left[1 - (1-p)^{1/b}\right]^{1/a}, \\
 \text{ES}_p(X) &= \frac{1}{p} \int_0^p \left[1 - (1-v)^{1/b}\right]^{1/a} dv
 \end{aligned}$$

for $0 < x < 1$, $0 < p < 1$, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dkum(x, a=1, b=1, log=FALSE)
pkum(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varkum(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
eskum(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dkum(x)
pkum(x)
varkum(x)
eskum(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy Burr XII distribution due to Paranaíba et al. (2013) given by

$$f(x) = \frac{abkcx^{c-1}}{(1+x^c)^{k+1}} \left[1 - (1+x^c)^{-k}\right]^{a-1} \left\{1 - \left[1 - (1+x^c)^{-k}\right]^a\right\}^{b-1},$$

$$F(x) = 1 - \left\{1 - \left[1 - (1+x^c)^{-k}\right]^a\right\}^b,$$

$$\text{VaR}_p(X) = \left[\left\{1 - \left[1 - (1-p)^{1/b}\right]^{1/a}\right\}^{-1/k} - 1 \right]^{1/c},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \left[\left\{1 - \left[1 - (1-v)^{1/b}\right]^{1/a}\right\}^{-1/k} - 1 \right]^{1/c} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $c > 0$, the third shape parameter, and $k > 0$, the fourth shape parameter.

Usage

```
dkumburr7(x, a=1, b=1, k=1, c=1, log=FALSE)
pkumburr7(x, a=1, b=1, k=1, c=1, log.p=FALSE, lower.tail=TRUE)
varkumburr7(p, a=1, b=1, k=1, c=1, log.p=FALSE, lower.tail=TRUE)
eskumburr7(p, a=1, b=1, k=1, c=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
c	the value of the third shape parameter, must be positive, the default is 1
k	the value of the fourth shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dkumburr7(x)
pkumburr7(x)
varkumburr7(x)
eskumburr7(x)
```

kumexp

*Kumaraswamy exponential distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy exponential distribution due to Cordeiro and de Castro (2011) given by

$$f(x) = ab\lambda \exp(-\lambda x) [1 - \exp(-\lambda x)]^{a-1} \{1 - [1 - \exp(-\lambda x)]^a\}^{b-1},$$

$$F(x) = 1 - \{1 - [1 - \exp(-\lambda x)]^a\}^b,$$

$$\text{VaR}_p(X) = -\frac{1}{\lambda} \log \left\{ 1 - \left[1 - (1-p)^{1/b} \right]^{1/a} \right\},$$

$$\text{ES}_p(X) = -\frac{1}{p\lambda} \int_0^p \log \left\{ 1 - \left[1 - (1-v)^{1/b} \right]^{1/a} \right\} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, and $\lambda > 0$, the scale parameter.

Usage

```
dkumexp(x, lambda=1, a=1, b=1, log=FALSE)
pkumexp(x, lambda=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varkumexp(p, lambda=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
eskumexp(p, lambda=1, a=1, b=1)
```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

<code>lambda</code>	the value of the scale parameter, must be positive, the default is 1
<code>a</code>	the value of the first shape parameter, must be positive, the default is 1
<code>b</code>	the value of the second shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dkumexp(x)
pkumexp(x)
varkumexp(x)
eskumexp(x)
```

kumgamma

Kumaraswamy gamma distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy gamma distribution due to de Pascoa et al. (2011) given by

$$f(x) = cdb^a x^{a-1} \exp(-bx) \frac{\gamma^{c-1}(a, bx)}{\Gamma^c(a)} \left[1 - \frac{\gamma^c(a, bx)}{\Gamma^c(a)}\right]^{d-1},$$

$$F(x) = 1 - \left[1 - \frac{\gamma^c(a, bx)}{\Gamma^c(a)}\right]^d,$$

$$\text{VaR}_p(X) = \frac{1}{b} Q^{-1} \left(a, 1 - \left[1 - (1-p)^{1/d}\right]^{1/c} \right),$$

$$\text{ES}_p(X) = \frac{1}{bp} \int_0^p Q^{-1} \left(a, 1 - \left[1 - (1-v)^{1/d}\right]^{1/c} \right) dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the scale parameter, $c > 0$, the second shape parameter, and $d > 0$, the third shape parameter.

Usage

```
dkumgamma(x, a=1, b=1, c=1, d=1, log=FALSE)
pkumgamma(x, a=1, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
varcumgamma(p, a=1, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
eskumgamma(p, a=1, b=1, c=1, d=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
c	the value of the second shape parameter, must be positive, the default is 1
d	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dkumgamma(x)
pkumgamma(x)
varcumgamma(x)
eskumgamma(x)
```

kumgumbel

*Kumaraswamy Gumbel distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy Gumbel distribution due to Cordeiro et al. (2012a) given by

$$f(x) = \frac{ab}{\sigma} \exp\left(\frac{\mu-x}{\sigma}\right) \exp\left[-a \exp\left(\frac{\mu-x}{\sigma}\right)\right] \left\{1 - \exp\left[-a \exp\left(\frac{\mu-x}{\sigma}\right)\right]\right\}^{b-1},$$

$$F(x) = 1 - \left\{1 - \exp\left[-a \exp\left(\frac{\mu-x}{\sigma}\right)\right]\right\}^b,$$

$$\text{VaR}_p(X) = \mu - \sigma \log\left\{-\log\left[1 - (1-p)^{1/b}\right]^{1/a}\right\},$$

$$\text{ES}_p(X) = \mu - \frac{\sigma}{p} \int_0^p \log\left\{-\log\left[1 - (1-v)^{1/b}\right]^{1/a}\right\} dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dkumgumbel(x, a=1, b=1, mu=0, sigma=1, log=FALSE)
pkumgumbel(x, a=1, b=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varkumgumbel(p, a=1, b=1, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
eskumgumbel(p, a=1, b=1, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dkumgumbel(x)
pkumgumbel(x)
varkumgumbel(x)
eskumgumbel(x)
```

kumhalfnorm

Kumaraswamy half normal distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy half normal distribution due to Cordeiro et al. (2012c) given by

$$f(x) = \frac{2ab}{\sigma} \phi\left(\frac{x}{\sigma}\right) \left[2\Phi\left(\frac{x}{\sigma}\right) - 1\right]^{a-1} \left\{1 - \left[2\Phi\left(\frac{x}{\sigma}\right) - 1\right]^a\right\}^{b-1},$$

$$F(x) = 1 - \left\{1 - \left[2\Phi\left(\frac{x}{\sigma}\right) - 1\right]^a\right\}^b,$$

$$\text{VaR}_p(X) = \sigma \Phi^{-1}\left(\frac{1}{2} + \frac{1}{2} \left[1 - (1-p)^{1/b}\right]^{1/a}\right),$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \Phi^{-1}\left(\frac{1}{2} + \frac{1}{2} \left[1 - (1-v)^{1/b}\right]^{1/a}\right) dv$$

for $x > 0$, $0 < p < 1$, $\sigma > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dkumhalfnorm(x, sigma=1, a=1, b=1, log=FALSE)
pkumhalfnorm(x, sigma=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varkumhalfnorm(p, sigma=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
eskumhalfnorm(p, sigma=1, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dkumhalfnorm(x)
pkumhalfnorm(x)
varkumhalfnorm(x)
eskumhalfnorm(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy log-logistic distribution due to de Santana et al. (2012) given by

$$f(x) = \frac{ab\beta\alpha^\beta x^{a\beta-1}}{(\alpha^\beta + x^\beta)^{a+1}} \left[1 - \frac{x^{a\beta}}{(\alpha^\beta + x^\beta)^a} \right]^{b-1},$$

$$F(x) = \left[1 - \frac{x^{a\beta}}{(\alpha^\beta + x^\beta)^a} \right]^b,$$

$$\text{VaR}_p(X) = \alpha \left\{ \left[1 - (1-p)^{1/b} \right]^{1/a} - 1 \right\}^{-1/\beta},$$

$$\text{ES}_p(X) = \frac{\alpha}{p} \int_0^p \left\{ \left[1 - (1-v)^{1/b} \right]^{1/a} - 1 \right\}^{-1/\beta} dv$$

for $x > 0$, $0 < p < 1$, $\alpha > 0$, the scale parameter, $\beta > 0$, the first shape parameter, $a > 0$, the second shape parameter, and $b > 0$, the third shape parameter.

Usage

```
dkumloglogis(x, a=1, b=1, alpha=1, beta=1, log=FALSE)
pkumloglogis(x, a=1, b=1, alpha=1, beta=1, log.p=FALSE, lower.tail=TRUE)
varkumloglogis(p, a=1, b=1, alpha=1, beta=1, log.p=FALSE, lower.tail=TRUE)
eskumloglogis(p, a=1, b=1, alpha=1, beta=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
alpha	the value of the scale parameter, must be positive, the default is 1
beta	the value of the first shape parameter, must be positive, the default is 1
a	the value of the second shape parameter, must be positive, the default is 1
b	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dkumloglogis(x)
pkumloglogis(x)
varkumloglogis(x)
eskumloglogis(x)
```

kumnormal

Kumaraswamy normal distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for Kumaraswamy normal distribution due to Cordeiro and de Castro (2011) given by

$$f(x) = \frac{ab}{\sigma} \phi\left(\frac{x-\mu}{\sigma}\right) \Phi^{a-1}\left(\frac{x-\mu}{\sigma}\right) \left[1 - \Phi^a\left(\frac{x-\mu}{\sigma}\right)\right]^{b-1},$$

$$F(x) = 1 - \left[1 - \Phi^a\left(\frac{x-\mu}{\sigma}\right)\right]^b,$$

$$\text{VaR}_p(X) = \mu + \sigma \Phi^{-1}\left(\left[1 - (1-p)^{1/b}\right]^{1/a}\right),$$

$$\text{ES}_p(X) = \mu + \frac{\sigma}{p} \int_0^p \Phi^{-1}\left(\left[1 - (1-v)^{1/b}\right]^{1/a}\right) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, $\sigma > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dkumnormal(x, mu=0, sigma=1, a=1, b=1, log=FALSE)
pkumnormal(x, mu=0, sigma=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varkumnormal(p, mu=0, sigma=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
eskumnormal(p, mu=0, sigma=1, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero

sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dkumnormal(x)
pkumnormal(x)
varkumnormal(x)
eskumnormal(x)
```

kumpareto

Kumaraswamy Pareto distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy Pareto distribution due to Pereira et al. (2013) given by

$$f(x) = abcK^c x^{-c-1} \left[1 - \left(\frac{K}{x} \right)^c \right]^{a-1} \left\{ 1 - \left[1 - \left(\frac{K}{x} \right)^c \right]^a \right\}^{b-1},$$

$$F(x) = 1 - \left\{ 1 - \left[1 - \left(\frac{K}{x} \right)^c \right]^a \right\}^b,$$

$$\text{VaR}_p(X) = K \left\{ 1 - \left[1 - (1-p)^{1/b} \right]^{1/a} \right\}^{-1/c},$$

$$\text{ES}_p(X) = \frac{K}{p} \int_0^p \left\{ 1 - \left[1 - (1-v)^{1/b} \right]^{1/a} \right\}^{-1/c} dv$$

for $x \geq K$, $0 < p < 1$, $K > 0$, the scale parameter, $c > 0$, the first shape parameter, $a > 0$, the second shape parameter, and $b > 0$, the third shape parameter.

Usage

```

dkumpareto(x, K=1, a=1, b=1, c=1, log=FALSE)
pkumpareto(x, K=1, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
varkumpareto(p, K=1, a=1, b=1, c=1, log.p=FALSE, lower.tail=TRUE)
eskumpareto(p, K=1, a=1, b=1, c=1)

```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>K</code>	the value of the scale parameter, must be positive, the default is 1
<code>a</code>	the value of the first shape parameter, must be positive, the default is 1
<code>b</code>	the value of the second shape parameter, must be positive, the default is 1
<code>c</code>	the value of the third shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```

x=runif(10,min=0,max=1)
dkumpareto(x)
pkumpareto(x)
varkumpareto(x)
eskumpareto(x)

```

kumweibull

*Kumaraswamy Weibull distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Kumaraswamy Weibull distribution due to Cordeiro et al. (2010) given by

$$f(x) = \frac{ab\alpha x^{\alpha-1}}{\sigma^\alpha} \exp\left[-\left(\frac{x}{\sigma}\right)^\alpha\right] \left\{1 - \exp\left[-\left(\frac{x}{\sigma}\right)^\alpha\right]\right\}^{a-1} \left[1 - \left\{1 - \exp\left[-\left(\frac{x}{\sigma}\right)^\alpha\right]\right\}^a\right]^{b-1},$$

$$F(x) = 1 - \left[1 - \left\{1 - \exp\left[-\left(\frac{x}{\sigma}\right)^\alpha\right]\right\}^a\right]^b,$$

$$\text{VaR}_p(X) = \sigma \left[-\log\left\{1 - \left[1 - (1-p)^{1/b}\right]^{1/a}\right\}\right]^{1/\alpha},$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \left[-\log\left\{1 - \left[1 - (1-v)^{1/b}\right]^{1/a}\right\}\right]^{1/\alpha} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $\alpha > 0$, the third shape parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dkumweibull(x, a=1, b=1, alpha=1, sigma=1, log=FALSE)
pkumweibull(x, a=1, b=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varkumweibull(p, a=1, b=1, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
eskumweibull(p, a=1, b=1, alpha=1, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
sigma	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
alpha	the value of the third shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dkumweibull(x)
pkumweibull(x)
varkumweibull(x)
eskumweibull(x)
```

laplace

*Laplace distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Laplace distribution due to Laplace (1774) given by

$$f(x) = \frac{1}{2\sigma} \exp\left(-\frac{|x - \mu|}{\sigma}\right),$$

$$F(x) = \begin{cases} \frac{1}{2} \exp\left(\frac{x - \mu}{\sigma}\right), & \text{if } x < \mu, \\ 1 - \frac{1}{2} \exp\left(-\frac{x - \mu}{\sigma}\right), & \text{if } x \geq \mu, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \mu + \sigma \log(2p), & \text{if } p < 1/2, \\ \mu - \sigma \log[2(1 - p)], & \text{if } p \geq 1/2, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \mu + \sigma [\log(2p) - 1], & \text{if } p < 1/2, \\ \mu + \sigma - \frac{\sigma}{p} + \sigma \frac{1-p}{p} \log(1-p) + \sigma \frac{1-p}{p} \log 2, & \text{if } p \geq 1/2 \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dlaplace(x, mu=0, sigma=1, log=FALSE)
plaplace(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varlaplace(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
eslaplace(p, mu=0, sigma=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>mu</code>	the value of the location parameter, can take any real value, the default is zero
<code>sigma</code>	the value of the scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dlaplace(x)
plaplace(x)
varlaplace(x)
eslaplace(x)
```

lfr *Linear failure rate distribution*

Description

Computes the pdf, cdf, value at risk and expected shortfall for the linear failure rate distribution due to Bain (1974) given by

$$\begin{aligned}
 f(x) &= (a + bx) \exp(-ax - bx^2/2), \\
 F(x) &= 1 - \exp(-ax - bx^2/2), \\
 \text{VaR}_p(X) &= \frac{-a + \sqrt{a^2 - 2b \log(1-p)}}{b}, \\
 \text{ES}_p(X) &= -\frac{a}{b} + \frac{1}{bp} \int_0^p \sqrt{a^2 - 2b \log(1-v)} dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first scale parameter, and $b > 0$, the second scale parameter.

Usage

```
dlfr(x, a=1, b=1, log=FALSE)
plfr(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varlfr(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
eslfr(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
b	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dlfr(x)
plfr(x)
varlfr(x)
eslfr(x)
```

LNbeta

*Libby-Novick beta distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Libby-Novick beta distribution due to Libby and Novick (1982) given by

$$f(x) = \frac{\lambda^a x^{a-1} (1-x)^{b-1}}{B(a, b) [1 - (1-\lambda)x]^{a+b}},$$

$$F(x) = I_{\frac{\lambda x}{1+(\lambda-1)x}}(a, b),$$

$$\text{VaR}_p(X) = \frac{I_p^{-1}(a, b)}{\lambda - (\lambda - 1)I_p^{-1}(a, b)},$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \frac{I_v^{-1}(a, b)}{\lambda - (\lambda - 1)I_v^{-1}(a, b)} dv$$

for $0 < x < 1$, $0 < p < 1$, $\lambda > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dLNbeta(x, lambda=1, a=1, b=1, log=FALSE)
pLNbeta(x, lambda=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varLNbeta(p, lambda=1, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esLNbeta(p, lambda=1, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dLNbeta(x)
pLNbeta(x)
varLNbeta(x)
esLNbeta(x)
```

logbeta

Log beta distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the log beta distribution given by

$$f(x) = \frac{(\log d - \log c)^{1-a-b}}{xB(a, b)} (\log x - \log c)^{a-1} (\log d - \log x)^{b-1},$$

$$F(x) = I_{\frac{\log x - \log c}{\log d - \log c}}(a, b),$$

$$\text{VaR}_p(X) = c \left(\frac{d}{c} \right)^{I_p^{-1}(a, b)},$$

$$\text{ES}_p(X) = \frac{c}{p} \int_0^p \left(\frac{d}{c} \right)^{I_v^{-1}(a, b)} dv$$

for $0 < c \leq x \leq d$, $0 < p < 1$, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, $c > 0$, the first location parameter, and $d > 0$, the second location parameter.

Usage

```
dlogbeta(x, a=1, b=1, c=1, d=2, log=FALSE)
plogbeta(x, a=1, b=1, c=1, d=2, log.p=FALSE, lower.tail=TRUE)
varlogbeta(p, a=1, b=1, c=1, d=2, log.p=FALSE, lower.tail=TRUE)
eslogbeta(p, a=1, b=1, c=1, d=2)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
c	the value of the first location parameter, must be positive, the default is 1
d	the value of the second location parameter, must be positive and greater than c, the default is 2

a	the value of the first scale parameter, must be positive, the default is 1
b	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dlogbeta(x)
plogbeta(x)
varlogbeta(x)
eslogbeta(x)
```

logcauchy

Log Cauchy distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the log Cauchy distribution given by

$$f(x) = \frac{1}{x\pi} \frac{\sigma}{(\log x - \mu)^2 + \sigma^2},$$

$$F(x) = \frac{1}{\pi} \arctan\left(\frac{\log x - \mu}{\sigma}\right),$$

$$\text{VaR}_p(X) = \exp[\mu + \sigma \tan(\pi p)],$$

$$\text{ES}_p(X) = \frac{\exp(\mu)}{p} \int_0^p \exp[\sigma \tan(\pi v)] dv$$

for $x > 0$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dlogcauchy(x, mu=0, sigma=1, log=FALSE)
plogcauchy(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varlogcauchy(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
eslogcauchy(p, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dlogcauchy(x)
plogcauchy(x)
varlogcauchy(x)

eslogcauchy(x)
```

loggamma

*Log gamma distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the log gamma distribution due to Consul and Jain (1971) given by

$$f(x) = \frac{a^r x^{a-1} (-\log x)^{r-1}}{\Gamma(r)},$$

$$F(x) = Q(r, -a \log x),$$

$$\text{VaR}_p(X) = \exp \left[-\frac{1}{a} Q^{-1}(r, p) \right],$$

$$\text{ES}_p(X) = \frac{1}{p} \int_0^p \exp \left[-\frac{1}{a} Q^{-1}(r, v) \right] dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first shape parameter, and $r > 0$, the second shape parameter.

Usage

```
dloggamma(x, a=1, r=1, log=FALSE)
ploggamma(x, a=1, r=1, log.p=FALSE, lower.tail=TRUE)
varloggamma(p, a=1, r=1, log.p=FALSE, lower.tail=TRUE)
esloggamma(p, a=1, r=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
r	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dloggamma(x)
ploggamma(x)
varloggamma(x)
esloggamma(x)
```

logisexp

Logistic exponential distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the logistic exponential distribution due to Lan and Leemis (2008) given by

$$f(x) = \frac{a\lambda \exp(\lambda x) [\exp(\lambda x) - 1]^{a-1}}{\{1 + [\exp(\lambda x) - 1]^a\}^2},$$

$$F(x) = \frac{[\exp(\lambda x) - 1]^a}{1 + [\exp(\lambda x) - 1]^a},$$

$$\text{VaR}_p(X) = \frac{1}{\lambda} \log \left[1 + \left(\frac{p}{1-p} \right)^{1/a} \right],$$

$$\text{ES}_p(X) = \frac{1}{p\lambda} \int_0^p \log \left[1 + \left(\frac{v}{1-v} \right)^{1/a} \right] dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter and $\lambda > 0$, the scale parameter.

Usage

```
dlogisexp(x, lambda=1, a=1, log=FALSE)
plogisexp(x, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
varlogisexp(p, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
eslogisexp(p, lambda=1, a=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1

<code>a</code>	the value of the shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dlogisexp(x)
plogisexp(x)
varlogisexp(x)
eslogisexp(x)
```

logisrayleigh

Logistic Rayleigh distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the logistic Rayleigh distribution due to Lan and Leemis (2008) given by

$$f(x) = a\lambda x \exp(\lambda x^2/2) [\exp(\lambda x^2/2) - 1]^{a-1} \left\{ 1 + [\exp(\lambda x^2/2) - 1]^a \right\}^{-2},$$

$$F(x) = \frac{[\exp(\lambda x^2/2) - 1]^a}{1 + [\exp(\lambda x^2/2) - 1]^a},$$

$$\text{VaR}_p(X) = \sqrt{\frac{2}{\lambda}} \sqrt{\log \left[1 + \left(\frac{p}{1-p} \right)^{1/a} \right]},$$

$$\text{ES}_p(X) = \frac{\sqrt{2}}{p\sqrt{\lambda}} \int_0^p \left\{ \log \left[1 + \left(\frac{v}{1-v} \right)^{1/a} \right] \right\}^{1/2} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter, and $\lambda > 0$, the scale parameter.

Usage

```
dlogisrayleigh(x, a=1, lambda=1, log=FALSE)
plogisrayleigh(x, a=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varlogisrayleigh(p, a=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
eslogisrayleigh(p, a=1, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dlogisrayleigh(x)
plogisrayleigh(x)
varlogisrayleigh(x)
eslogisrayleigh(x)
```

logistic

*Logistic distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the logistic distribution given by

$$f(x) = \frac{1}{\sigma} \exp\left(-\frac{x-\mu}{\sigma}\right) \left[1 + \exp\left(-\frac{x-\mu}{\sigma}\right)\right]^{-2},$$

$$F(x) = \frac{1}{1 + \exp\left(-\frac{x-\mu}{\sigma}\right)},$$

$$\text{VaR}_p(X) = \mu + \sigma \log[p(1-p)],$$

$$\text{ES}_p(X) = \mu - 2\sigma + \sigma \log p - \sigma \frac{1-p}{p} \log(1-p)$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dlogistic(x, mu=0, sigma=1, log=FALSE)
plogistic(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varlogistic(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
eslogistic(p, mu=0, sigma=1)
```

Arguments

x	scalar or vector of values at which the pdf or cdf needs to be computed
p	scalar or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dlogistic(x)
plogistic(x)
varlogistic(x)
eslogistic(x)
```

loglaplace

Log Laplace distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the log Laplace distribution given by

$$\begin{aligned}
 f(x) &= \begin{cases} \frac{abx^{b-1}}{\delta^b(a+b)}, & \text{if } x \leq \delta, \\ \frac{ab\delta^a}{x^{a+1}(a+b)}, & \text{if } x > \delta, \end{cases} \\
 F(x) &= \begin{cases} \frac{ax^b}{\delta^b(a+b)}, & \text{if } x \leq \delta, \\ 1 - \frac{b\delta^a}{x^a(a+b)}, & \text{if } x > \delta, \end{cases} \\
 \text{VaR}_p(X) &= \begin{cases} \delta \left[p \frac{a+b}{a} \right]^{1/b}, & \text{if } p \leq \frac{a}{a+b}, \\ \delta \left[(1-p) \frac{a+b}{a} \right]^{-1/a}, & \text{if } p > \frac{a}{a+b}, \end{cases} \\
 \text{ES}_p(X) &= \begin{cases} \frac{\delta b}{b+1} \left[p \frac{a+b}{a} \right]^{1/b}, & \text{if } p \leq \frac{a}{a+b}, \\ \frac{a\delta}{p(1+1/b)(a+b)} + \frac{a^{1/a}b^{1-1/a}\delta}{p(a+b)(1-1/a)} - \frac{\delta(1-p)}{p(1-1/a)} \left[\frac{a}{(a+b)(1-p)} \right]^{1/a}, & \text{if } p > \frac{a}{a+b} \end{cases}
 \end{aligned}$$

for $-\infty < x < \infty$, $0 < p < 1$, $\delta > 0$, the scale parameter, $a > 0$, the first shape parameter, and $b > 0$, the second shape parameter.

Usage

```
dloglaplace(x, a=1, b=1, delta=0, log=FALSE)
ploglaplace(x, a=1, b=1, delta=0, log.p=FALSE, lower.tail=TRUE)
varloglaplace(p, a=1, b=1, delta=0, log.p=FALSE, lower.tail=TRUE)
esloglaplace(p, a=1, b=1, delta=0)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
delta	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dloglaplace(x)
ploglaplace(x)
varloglaplace(x)
esloglaplace(x)
```

loglog

*Loglog distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Loglog distribution due to Pham (2002) given by

$$\begin{aligned}
 f(x) &= a \log(\lambda) x^{a-1} \lambda^{x^a} \exp[1 - \lambda^{x^a}], \\
 F(x) &= 1 - \exp[1 - \lambda^{x^a}], \\
 \text{VaR}_p(X) &= \left\{ \frac{\log[1 - \log(1 - p)]}{\log \lambda} \right\}^{1/a}, \\
 \text{ES}_p(X) &= \frac{1}{p(\log \lambda)^{1/a}} \int_0^p \{\log[1 - \log(1 - v)]\}^{1/a} dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter, and $\lambda > 1$, the scale parameter.

Usage

```

dloglog(x, a=1, lambda=2, log=FALSE)
ploglog(x, a=1, lambda=2, log.p=FALSE, lower.tail=TRUE)
varloglog(p, a=1, lambda=2, log.p=FALSE, lower.tail=TRUE)
esloglog(p, a=1, lambda=2)

```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>lambda</code>	the value of the scale parameter, must be greater than 1, the default is 2
<code>a</code>	the value of the shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dloglog(x)
ploglog(x)
varloglog(x)
esloglog(x)
```

loglogis	<i>Log-logistic distribution</i>
----------	----------------------------------

Description

Computes the pdf, cdf, value at risk and expected shortfall for the log-logistic distribution given by

$$f(x) = \frac{ba^b x^{b-1}}{(a^b + x^b)^2},$$

$$F(x) = \frac{x^b}{a^b + x^b},$$

$$\text{VaR}_p(X) = a \left(\frac{p}{1-p} \right)^{1/b},$$

$$\text{ES}_p(X) = \frac{a}{p} B_p \left(1 + \frac{1}{b}, 1 - \frac{1}{b} \right)$$

for $x > 0$, $0 < p < 1$, $a > 0$, the scale parameter, and $b > 0$, the shape parameter, where $B_x(a, b) = \int_0^x t^{a-1} (1-t)^{b-1} dt$ denotes the incomplete beta function.

Usage

```
dloglogis(x, a=1, b=1, log=FALSE)
ploglogis(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varloglogis(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esloglogis(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the scale parameter, must be positive, the default is 1
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dloglogis(x)
ploglogis(x)
varloglogis(x)
esloglogis(x)
```

lognorm

Lognormal distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the lognormal distribution given by

$$f(x) = \frac{1}{\sigma x} \phi\left(\frac{\log x - \mu}{\sigma}\right),$$

$$F(x) = \Phi\left(\frac{\log x - \mu}{\sigma}\right),$$

$$\text{VaR}_p(X) = \exp\left[\mu + \sigma\Phi^{-1}(p)\right],$$

$$\text{ES}_p(X) = \frac{\exp(\mu)}{p} \int_0^p \exp\left[\sigma\Phi^{-1}(v)\right] dv$$

for $x > 0$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dlognorm(x, mu=0, sigma=1, log=FALSE)
plognorm(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varlognorm(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
eslognorm(p, mu=0, sigma=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>mu</code>	the value of the location parameter, can take any real value, the default is zero
<code>sigma</code>	the value of the scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dlognorm(x)
plognorm(x)
varlognorm(x)
eslognorm(x)
```

lomax

Lomax distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Lomax distribution due to Lomax (1954) given by

$$f(x) = \frac{a}{\lambda} \left(1 + \frac{x}{\lambda}\right)^{-a-1},$$

$$F(x) = 1 - \left(1 + \frac{x}{\lambda}\right)^{-a},$$

$$\text{VaR}_p(X) = \lambda \left[(1-p)^{-1/a} - 1 \right],$$

$$\text{ES}_p(X) = -\lambda + \frac{\lambda - \lambda(1-p)^{1-1/a}}{p - p/a}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the shape parameter, and $\lambda > 0$, the scale parameter.

Usage

```
dlomax(x, a=1, lambda=1, log=FALSE)
plomax(x, a=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varlomax(p, a=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
eslomax(p, a=1, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dlomax(x)
plomax(x)
varlomax(x)
eslomax(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the McGill Laplace distribution due to McGill (1962) given by

$$f(x) = \begin{cases} \frac{1}{2\psi} \exp\left(\frac{x-\theta}{\psi}\right), & \text{if } x \leq \theta, \\ \frac{1}{2\phi} \exp\left(\frac{\theta-x}{\phi}\right), & \text{if } x > \theta, \end{cases}$$

$$F(x) = \begin{cases} \frac{1}{2} \exp\left(\frac{x-\theta}{\psi}\right), & \text{if } x \leq \theta, \\ 1 - \frac{1}{2} \exp\left(\frac{\theta-x}{\phi}\right), & \text{if } x > \theta, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta + \psi \log(2p), & \text{if } p \leq 1/2, \\ \theta - \phi \log(2(1-p)), & \text{if } p > 1/2, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \psi + \theta \log(2p) - \theta p, & \text{if } p \leq 1/2, \\ \theta + \phi + \frac{\psi - \phi - 2\theta}{2p} + \frac{\phi}{p} \log 2 - \phi \log 2 \\ \quad + \frac{\phi}{p} \log(1-p) - \phi \log(1-p), & \text{if } p > 1/2 \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \theta < \infty$, the location parameter, $\phi > 0$, the first scale parameter, and $\psi > 0$, the second scale parameter.

Usage

```
dMlplace(x, theta=0, phi=1, psi=1, log=FALSE)
pMlplace(x, theta=0, phi=1, psi=1, log.p=FALSE, lower.tail=TRUE)
varMlplace(p, theta=0, phi=1, psi=1, log.p=FALSE, lower.tail=TRUE)
esMlplace(p, theta=0, phi=1, psi=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
theta	the value of the location parameter, can take any real value, the default is zero
phi	the value of the first scale parameter, must be positive, the default is 1
psi	the value of the second scale parameter, must be positive, the default is 1

log if TRUE then log(pdf) are returned
 log.p if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
 lower.tail if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dMlaplace(x)
pMlaplace(x)
varMlaplace(x)
esMlaplace(x)
```

moexp

Marshall-Olkin exponential distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Marshall-Olkin exponential distribution due to Marshall and Olkin (1997) given by

$$f(x) = \frac{\lambda \exp(\lambda x)}{[\exp(\lambda x) - 1 + a]^2},$$

$$F(x) = \frac{\exp(\lambda x) - 2 + a}{\exp(\lambda x) - 1 + a},$$

$$\text{VaR}_p(X) = \frac{1}{\lambda} \log \frac{2 - a - (1 - a)p}{1 - p},$$

$$\text{ES}_p(X) = \frac{1}{\lambda} \log [2 - a - (1 - a)p] - \frac{2 - a}{\lambda(1 - a)p} \log \frac{2 - a - (1 - a)p}{2 - a} + \frac{1 - p}{\lambda p} \log(1 - p)$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first scale parameter and $\lambda > 0$, the second scale parameter.

Usage

```
dmoexp(x, lambda=1, a=1, log=FALSE)
pmoexp(x, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
varmoexp(p, lambda=1, a=1, log.p=FALSE, lower.tail=TRUE)
esmoexp(p, lambda=1, a=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
lambda	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dmoexp(x)
pmoexp(x)
varmoexp(x)
esmoexp(x)
```

moweibull

*Marshall-Olkin Weibull distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Marshall-Olkin Weibull distribution due to Marshall and Olkin (1997) given by

$$f(x) = b\lambda^b x^{b-1} \exp [(\lambda x)^b] \{ \exp [(\lambda x)^b] - 1 + a \}^{-2},$$

$$F(x) = \frac{\exp [(\lambda x)^b] - 2 + a}{\exp [(\lambda x)^b] - 1 + a},$$

$$\text{VaR}_p(X) = \frac{1}{\lambda} \left[\log \left(\frac{1}{1-p} + 1 - a \right) \right]^{1/b},$$

$$\text{ES}_p(X) = \frac{1}{\lambda p} \int_0^p \left[\log \left(\frac{1}{1-v} + 1 - a \right) \right]^{1/b} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first scale parameter, $b > 0$, the shape parameter, and $\lambda > 0$, the second scale parameter.

Usage

```
dmoweibull(x, a=1, b=1, lambda=1, log=FALSE)
pmoweibull(x, a=1, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varmoweibull(p, a=1, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
esmoweibull(p, a=1, b=1, lambda=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
lambda	the value of the second scale parameter, must be positive, the default is 1
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dmoweibull(x)
pmoweibull(x)
varmoweibull(x)
esmoweibull(x)
```

 MRbeta

McDonald-Richards beta distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the McDonald-Richards beta distribution due to McDonald and Richards (1987a, 1987b) given by

$$f(x) = \frac{x^{ar-1} (bq^r - x^r)^{b-1}}{(bq^r)^{a+b-1} B(a, b)},$$

$$F(x) = I_{\frac{x^r}{bq^r}}(a, b),$$

$$\text{VaR}_p(X) = b^{1/r} q [I_p^{-1}(a, b)]^{1/r},$$

$$\text{ES}_p(X) = \frac{b^{1/r} q}{p} \int_0^p [I_v^{-1}(a, b)]^{1/r} dv$$

for $0 \leq x \leq b^{1/r} q$, $0 < p < 1$, $q > 0$, the scale parameter, $a > 0$, the first shape parameter, $b > 0$, the second shape parameter, and $r > 0$, the third shape parameter.

Usage

```
dMRbeta(x, a=1, b=1, r=1, q=1, log=FALSE)
pMRbeta(x, a=1, b=1, r=1, q=1, log.p=FALSE, lower.tail=TRUE)
varMRbeta(p, a=1, b=1, r=1, q=1, log.p=FALSE, lower.tail=TRUE)
esMRbeta(p, a=1, b=1, r=1, q=1)
```

Arguments

x	scalar or vector of values at which the pdf or cdf needs to be computed
p	scalar or vector of values at which the value at risk or expected shortfall needs to be computed
q	the value of the scale parameter, must be positive, the default is 1
a	the value of the first shape parameter, must be positive, the default is 1
b	the value of the second shape parameter, must be positive, the default is 1

<code>r</code>	the value of the third shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dMRbeta(x)
pMRbeta(x)
varMRbeta(x)
esMRbeta(x)
```

nakagami

Nakagami distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Nakagami distribution due to Nakagami (1960) given by

$$f(x) = \frac{2m^m}{\Gamma(m)a^m} x^{2m-1} \exp\left(-\frac{mx^2}{a}\right),$$

$$F(x) = 1 - Q\left(m, \frac{mx^2}{a}\right),$$

$$\text{VaR}_p(X) = \sqrt{\frac{a}{m}} \sqrt{Q^{-1}(m, 1-p)},$$

$$\text{ES}_p(X) = \frac{\sqrt{a}}{p\sqrt{m}} \int_0^p \sqrt{Q^{-1}(m, 1-v)} dv$$

for $x > 0$, $0 < p < 1$, $a > 0$, the scale parameter, and $m > 0$, the shape parameter.

Usage

```
dnakagami(x, m=1, a=1, log=FALSE)
pnakagami(x, m=1, a=1, log.p=FALSE, lower.tail=TRUE)
varnakagami(p, m=1, a=1, log.p=FALSE, lower.tail=TRUE)
esnakagami(p, m=1, a=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the scale parameter, must be positive, the default is 1
m	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dnakagami(x)
pnakagami(x)
varnakagami(x)
esnakagami(x)
```

normal

*Normal distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the normal distribution due to de Moivre (1738) and Gauss (1809) given by

$$f(x) = \frac{1}{\sigma} \phi\left(\frac{x - \mu}{\sigma}\right),$$

$$F(x) = \Phi\left(\frac{x - \mu}{\sigma}\right),$$

$$\text{VaR}_p(X) = \mu + \sigma \Phi^{-1}(p),$$

$$\text{ES}_p(X) = \mu + \frac{\sigma}{p} \int_0^p \Phi^{-1}(v) dv$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \mu < \infty$, the location parameter, and $\sigma > 0$, the scale parameter, where $\phi(\cdot)$ denotes the pdf of a standard normal random variable, and $\Phi(\cdot)$ denotes the cdf of a standard normal random variable.

Usage

```
dnormal(x, mu=0, sigma=1, log=FALSE)
pnormal(x, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
varnormal(p, mu=0, sigma=1, log.p=FALSE, lower.tail=TRUE)
esnormal(p, mu=0, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
mu	the value of the location parameter, can take any real value, the default is zero
sigma	the value of the scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dnormal(x)
pnormal(x)
varnormal(x)
esnormal(x)
```

pareto	<i>Pareto distribution</i>
--------	----------------------------

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Pareto distribution due to Pareto (1964) given by

$$f(x) = cK^c x^{-c-1},$$

$$F(x) = 1 - \left(\frac{K}{x}\right)^c,$$

$$\text{VaR}_p(X) = K(1-p)^{-1/c},$$

$$\text{ES}_p(X) = \frac{Kc}{p(1-c)}(1-p)^{1-1/c} - \frac{Kc}{p(1-c)}$$

for $x \geq K$, $0 < p < 1$, $K > 0$, the scale parameter, and $c > 0$, the shape parameter.

Usage

```
dpareto(x, K=1, c=1, log=FALSE)
ppareto(x, K=1, c=1, log.p=FALSE, lower.tail=TRUE)
varpareto(p, K=1, c=1, log.p=FALSE, lower.tail=TRUE)
espareto(p, K=1, c=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
K	the value of the scale parameter, must be positive, the default is 1
c	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dpareto(x)
ppareto(x)
varpareto(x)
espareto(x)
```

paretostable

Pareto positive stable distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Pareto positive stable distribution due to Sarabia and Prieto (2009) and Guillen et al. (2011) given by

$$f(x) = \frac{\nu\lambda}{x} \left[\log\left(\frac{x}{\sigma}\right) \right]^{\nu-1} \exp\left\{-\lambda \left[\log\left(\frac{x}{\sigma}\right) \right]^\nu\right\},$$

$$F(x) = 1 - \exp\left\{-\lambda \left[\log\left(\frac{x}{\sigma}\right) \right]^\nu\right\},$$

$$\text{VaR}_p(X) = \sigma \exp\left\{\left[-\frac{1}{\lambda} \log(1-p) \right]^{1/\nu}\right\},$$

$$\text{ES}_p(X) = \frac{\sigma}{p} \int_0^p \exp\left\{\left[-\frac{1}{\lambda} \log(1-v) \right]^{1/\nu}\right\} dv$$

for $x > 0$, $0 < p < 1$, $\lambda > 0$, the first scale parameter, $\sigma > 0$, the second scale parameter, and $\nu > 0$, the shape parameter.

Usage

```
dparetostable(x, lambda=1, nu=1, sigma=1, log=FALSE)
pparetostable(x, lambda=1, nu=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varparetostable(p, lambda=1, nu=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
esparetostable(p, lambda=1, nu=1, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the first scale parameter, must be positive, the default is 1
sigma	the value of the second scale parameter, must be positive, the default is 1
nu	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dparetostable(x)
pparetostable(x)
varparetostable(x)
esparetostable(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Poiraud-Casanova-Thomas-Agnan Laplace distribution due to Poiraud-Casanova and Thomas-Agnan (2000) given by

$$f(x) = \begin{cases} a(1-a) \exp\{(1-a)(x-\theta)\}, & \text{if } x \leq \theta, \\ a(1-a) \exp\{a(\theta-x)\}, & \text{if } x > \theta, \end{cases}$$

$$F(x) = \begin{cases} a \exp\{(1-a)(x-\theta)\}, & \text{if } x \leq \theta, \\ 1 - (1-a) \exp\{a(\theta-x)\}, & \text{if } x > \theta, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta + \frac{1}{1-a} \log\left(\frac{p}{a}\right), & \text{if } p \leq a, \\ \theta - \frac{1}{a} \log\left(\frac{1-p}{1-a}\right), & \text{if } p > a, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \theta - \frac{\log a}{1-a} + \frac{\log p - 1}{(1-a)p}, & \text{if } p \leq a, \\ \theta - \frac{1}{a} + \frac{1}{p} - \frac{a}{(1-a)p} + \frac{1-p}{ap} \log\left(\frac{1-p}{1-a}\right), & \text{if } p > a \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \theta < \infty$, the location parameter, and $a > 0$, the scale parameter.

Usage

```
dPCTAlaplace(x, a=0.5, theta=0, log=FALSE)
pPCTAlaplace(x, a=0.5, theta=0, log.p=FALSE, lower.tail=TRUE)
varPCTAlaplace(p, a=0.5, theta=0, log.p=FALSE, lower.tail=TRUE)
esPCTAlaplace(p, a=0.5, theta=0)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>theta</code>	the value of the location parameter, can take any real value, the default is zero
<code>a</code>	the value of the scale parameter, must be in the unit interval, the default is 0.5
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dPCTAlaplace(x)
pPCTAlaplace(x)
varPCTAlaplace(x)
esPCTAlaplace(x)
```

perks

*Perks distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Perks distribution due to Perks (1932) given by

$$f(x) = \frac{a \exp(bx) [1 + a]}{[1 + a \exp(bx)]^2},$$

$$F(x) = 1 - \frac{1 + a}{1 + a \exp(bx)},$$

$$\text{VaR}_p(X) = \frac{1}{b} \log \frac{a + p}{a(1 - p)},$$

$$\text{ES}_p(X) = - \left(1 + \frac{a}{p}\right) \frac{\log a}{b} + \frac{(a + p) \log(a + p)}{bp} + \frac{(1 - p) \log(1 - p)}{bp}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first scale parameter and $b > 0$, the second scale parameter.

Usage

```
dperks(x, a=1, b=1, log=FALSE)
pperks(x, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
varperks(p, a=1, b=1, log.p=FALSE, lower.tail=TRUE)
esperks(p, a=1, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
b	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dperks(x)
pperks(x)
varperks(x)
esperks(x)
```

power1

Power function I distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the power function I distribution given by

$$\begin{aligned}
 f(x) &= ax^{a-1}, \\
 F(x) &= x^a, \\
 \text{VaR}_p(X) &= p^{1/a}, \\
 \text{ES}_p(X) &= \frac{p^{1/a}}{1/a + 1}
 \end{aligned}$$

for $0 < x < 1$, $0 < p < 1$, and $a > 0$, the shape parameter.

Usage

```
dpower1(x, a=1, log=FALSE)
ppower1(x, a=1, log.p=FALSE, lower.tail=TRUE)
varpower1(p, a=1, log.p=FALSE, lower.tail=TRUE)
espower1(p, a=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dpower1(x)
ppower1(x)
varpower1(x)
espower1(x)
```

power2

*Power function II distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the power function II distribution given by

$$\begin{aligned} f(x) &= b(1-x)^{b-1}, \\ F(x) &= 1 - (1-x)^b, \\ \text{VaR}_p(X) &= 1 - (1-p)^{1/b}, \\ \text{ES}_p(X) &= 1 + \frac{b[(1-p)^{1/b+1} - 1]}{p(b+1)} \end{aligned}$$

for $0 < x < 1$, $0 < p < 1$, and $b > 0$, the shape parameter.

Usage

```
dpower2(x, b=1, log=FALSE)
ppower2(x, b=1, log.p=FALSE, lower.tail=TRUE)
varpower2(p, b=1, log.p=FALSE, lower.tail=TRUE)
espower2(p, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dpower2(x)
ppower2(x)
varpower2(x)
espower2(x)
```

quad

*Quadratic distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the quadratic distribution given by

$$\begin{aligned}
 f(x) &= \alpha(x - \beta)^2, \\
 F(x) &= \frac{\alpha}{3} [(x - \beta)^3 + (\beta - a)^3], \\
 \text{VaR}_p(X) &= \beta + \left[\frac{3p}{\alpha} - (\beta - a)^3 \right]^{1/3}, \\
 \text{ES}_p(X) &= \beta + \frac{\alpha}{4p} \left\{ \left[\frac{3p}{\alpha} - (\beta - a)^3 \right]^{4/3} - (\beta - a)^4 \right\}
 \end{aligned}$$

for $a \leq x \leq b$, $0 < p < 1$, $-\infty < a < \infty$, the first location parameter, and $-\infty < a < b < \infty$, the second location parameter, where $\alpha = \frac{12}{(b-a)^3}$ and $\beta = \frac{a+b}{2}$.

Usage

```
dquad(x, a=0, b=1, log=FALSE)
pquad(x, a=0, b=1, log.p=FALSE, lower.tail=TRUE)
varquad(p, a=0, b=1, log.p=FALSE, lower.tail=TRUE)
esquad(p, a=0, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first location parameter, can take any real value, the default is zero
b	the value of the second location parameter, can take any real value but must be greater than a, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dquad(x)
pquad(x)
varquad(x)
esquad(x)
```

 rgamma

Reflected gamma distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the reflected gamma distribution due to Borgi (1965) given by

$$f(x) = \frac{1}{2\phi\Gamma(a)} \left| \frac{x-\theta}{\phi} \right|^{a-1} \exp \left\{ - \left| \frac{x-\theta}{\phi} \right| \right\},$$

$$F(x) = \begin{cases} \frac{1}{2} Q \left(a, \frac{\theta-x}{\phi} \right), & \text{if } x \leq \theta, \\ 1 - \frac{1}{2} Q \left(a, \frac{x-\theta}{\phi} \right), & \text{if } x > \theta, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta - \phi Q^{-1}(a, 2p), & \text{if } p \leq 1/2, \\ \theta + \phi Q^{-1}(a, 2(1-p)), & \text{if } p > 1/2, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \theta - \frac{\phi}{p} \int_0^p Q^{-1}(a, 2v) dv, & \text{if } p \leq 1/2, \\ \theta - \frac{\phi}{p} \int_0^{1/2} Q^{-1}(a, 2v) dv + \frac{\phi}{p} \int_{1/2}^p Q^{-1}(a, 2(1-v)) dv, & \text{if } p > 1/2 \end{cases}$$

for $-\infty < x < \infty$, $0 < p < 1$, $-\infty < \theta < \infty$, the location parameter, $\phi > 0$, the scale parameter, and $a > 0$, the shape parameter.

Usage

```
drgamma(x, a=1, theta=0, phi=1, log=FALSE)
prgamma(x, a=1, theta=0, phi=1, log.p=FALSE, lower.tail=TRUE)
varrgamma(p, a=1, theta=0, phi=1, log.p=FALSE, lower.tail=TRUE)
esrgamma(p, a=1, theta=0, phi=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
theta	the value of the location parameter, can take any real value, the default is zero
phi	the value of the scale parameter, must be positive, the default is 1
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
drgamma(x)
prgamma(x)
varrgamma(x)
esrgamma(x)
```

RS

*Ramberg-Schmeiser distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Ramberg-Schmeiser distribution due to Ramberg and Schmeiser (1974) given by

$$\text{VaR}_p(X) = \frac{p^b - (1-p)^c}{d},$$

$$\text{ES}_p(X) = \frac{p^b}{d(b+1)} + \frac{(1-p)^{c+1} - 1}{pd(c+1)}$$

for $0 < p < 1$, $b > 0$, the first shape parameter, $c > 0$, the second shape parameter, and $d > 0$, the scale parameter.

Usage

```
varRS(p, b=1, c=1, d=1, log.p=FALSE, lower.tail=TRUE)
esRS(p, b=1, c=1, d=1)
```

Arguments

<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>d</code>	the value of the scale parameter, must be positive, the default is 1
<code>b</code>	the value of the first shape parameter, must be positive, the default is 1
<code>c</code>	the value of the second shape parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
varRS(x)
esRS(x)
```

schabe

*Schabe distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Schabe distribution due to Schabe (1994) given by

$$f(x) = \frac{2\gamma + (1 - \gamma)x/\theta}{\theta(\gamma + x/\theta)^2},$$

$$F(x) = \frac{(1 + \gamma)x}{x + \gamma\theta},$$

$$\text{VaR}_p(X) = \frac{p\gamma\theta}{1 + \gamma - p},$$

$$\text{ES}_p(X) = -\theta\gamma - \frac{\theta\gamma(1 + \gamma)}{p} \log \frac{1 + \gamma - p}{1 + \gamma}$$

for $x > 0$, $0 < p < 1$, $0 < \gamma < 1$, the first scale parameter, and $\theta > 0$, the second scale parameter.

Usage

```
dschabe(x, gamma=0.5, theta=1, log=FALSE)
pschabe(x, gamma=0.5, theta=1, log.p=FALSE, lower.tail=TRUE)
varschabe(p, gamma=0.5, theta=1, log.p=FALSE, lower.tail=TRUE)
esschabe(p, gamma=0.5, theta=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
gamma	the value of the first scale parameter, must be in the unit interval, the default is 0.5
theta	the value of the second scale parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dschabe(x)
pschabe(x)
varschabe(x)
esschabe(x)
```

secant

*Hyperbolic secant distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the hyperbolic secant distribution given by

$$f(x) = \frac{1}{2} \operatorname{sech}\left(\frac{\pi x}{2}\right),$$

$$F(x) = \frac{2}{\pi} \arctan\left[\exp\left(\frac{\pi x}{2}\right)\right],$$

$$\operatorname{VaR}_p(X) = \frac{2}{\pi} \log\left[\tan\left(\frac{\pi p}{2}\right)\right],$$

$$\operatorname{ES}_p(X) = \frac{2}{\pi p} \int_0^p \log\left[\tan\left(\frac{\pi v}{2}\right)\right] dv$$

for $-\infty < x < \infty$, and $0 < p < 1$.

Usage

```
dsecant(x, log=FALSE)
psecant(x, log.p=FALSE, lower.tail=TRUE)
varsecant(p, log.p=FALSE, lower.tail=TRUE)
essecant(p)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dsecant(x)
psecant(x)
varsecant(x)
essecant(x)
```

stacygamma

Stacy distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for Stacy distribution due to Stacy (1962) given by

$$f(x) = \frac{cx^{c\gamma-1} \exp[-(x/\theta)^c]}{\theta^{c\gamma} \Gamma(\gamma)},$$

$$F(x) = 1 - Q\left(\gamma, \left(\frac{x}{\theta}\right)^c\right),$$

$$\text{VaR}_p(X) = \theta [Q^{-1}(\gamma, 1-p)]^{1/c},$$

$$\text{ES}_p(X) = \frac{\theta}{p} \int_0^p [Q^{-1}(\gamma, 1-v)]^{1/c} dv$$

for $x > 0$, $0 < p < 1$, $\theta > 0$, the scale parameter, $c > 0$, the first shape parameter, and $\gamma > 0$, the second shape parameter.

Usage

```
dstacygamma(x, gamma=1, c=1, theta=1, log=FALSE)
pstacygamma(x, gamma=1, c=1, theta=1, log.p=FALSE, lower.tail=TRUE)
varstacygamma(p, gamma=1, c=1, theta=1, log.p=FALSE, lower.tail=TRUE)
esstacygamma(p, gamma=1, c=1, theta=1)
```

Arguments

<code>x</code>	scaler or vector of values at which the pdf or cdf needs to be computed
<code>p</code>	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
<code>theta</code>	the value of the scale parameter, must be positive, the default is 1
<code>c</code>	the value of the first scale parameter, must be positive, the default is 1
<code>gamma</code>	the value of the second scale parameter, must be positive, the default is 1
<code>log</code>	if TRUE then log(pdf) are returned
<code>log.p</code>	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
<code>lower.tail</code>	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as `x`, giving the pdf or cdf values computed at `x` or an object of the same length as `p`, giving the values at risk or expected shortfall computed at `p`.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dstacygamma(x)
pstacygamma(x)
varstacygamma(x)
esstacygamma(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Student's t distribution due to Gosset (1908) given by

$$f(x) = \frac{\Gamma\left(\frac{n+1}{2}\right)}{\sqrt{n\pi}\Gamma\left(\frac{n}{2}\right)} \left(1 + \frac{x^2}{n}\right)^{-\frac{n+1}{2}},$$

$$F(x) = \frac{1 + \text{sign}(x)}{2} - \frac{\text{sign}(x)}{2} I_{\frac{x^2}{x^2+n}}\left(\frac{n}{2}, \frac{1}{2}\right),$$

$$\text{VaR}_p(X) = \sqrt{n} \text{sign}\left(p - \frac{1}{2}\right) \sqrt{\frac{1}{I_a^{-1}\left(\frac{n}{2}, \frac{1}{2}\right)} - 1},$$

where $a = 2p$ if $p < 1/2$, $a = 2(1-p)$ if $p \geq 1/2$,

$$\text{ES}_p(X) = \frac{\sqrt{n}}{p} \int_0^p \text{sign}\left(v - \frac{1}{2}\right) \sqrt{\frac{1}{I_a^{-1}\left(\frac{n}{2}, \frac{1}{2}\right)} - 1} dv,$$

where $a = 2v$ if $v < 1/2$, $a = 2(1-v)$ if $v \geq 1/2$

for $-\infty < x < \infty$, $0 < p < 1$, and $n > 0$, the degree of freedom parameter.

Usage

```
dT(x, n=1, log=FALSE)
pT(x, n=1, log.p=FALSE, lower.tail=TRUE)
varT(p, n=1, log.p=FALSE, lower.tail=TRUE)
esT(p, n=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
n	the value of the degree of freedom parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dT(x)
pT(x)
varT(x)
esT(x)
```

TL

*Tukey-Lambda distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the Tukey-Lambda distribution due to Tukey (1962) given by

$$\text{VaR}_p(X) = \frac{p^\lambda - (1-p)^\lambda}{\lambda},$$

$$\text{ES}_p(X) = \frac{p^{\lambda+1} + (1-p)^{\lambda+1} - 1}{p\lambda(\lambda+1)}$$

for $0 < p < 1$, and $\lambda > 0$, the shape parameter.

Usage

```
varTL(p, lambda=1, log.p=FALSE, lower.tail=TRUE)
esTL(p, lambda=1)
```

Arguments

p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
lambda	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
varTL(x)
esTL(x)
```

 TL2

Topp-Leone distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Topp-Leone distribution due to Topp and Leone (1955) given by

$$\begin{aligned}
 f(x) &= 2b(x(2-x))^{b-1}(1-x), \\
 F(x) &= (x(2-x))^b, \\
 \text{VaR}_p(X) &= 1 - \sqrt{1 - p^{1/b}}, \\
 \text{ES}_p(X) &= 1 - \frac{b}{p} B_{p^{1/b}} \left(b, \frac{3}{2} \right)
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, and $b > 0$, the shape parameter.

Usage

```
dTL2(x, b=1, log=FALSE)
pTL2(x, b=1, log.p=FALSE, lower.tail=TRUE)
varTL2(p, b=1, log.p=FALSE, lower.tail=TRUE)
esTL2(p, b=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dTL2(x)
pTL2(x)
varTL2(x)
esTL2(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the triangular distribution given by

$$\begin{aligned}
 f(x) &= \begin{cases} 0, & \text{if } x < a, \\ \frac{2(x-a)}{(b-a)(c-a)}, & \text{if } a \leq x \leq c, \\ \frac{2(b-x)}{(b-a)(b-c)}, & \text{if } c < x \leq b, \\ 0, & \text{if } b < x, \end{cases} \\
 F(x) &= \begin{cases} 0, & \text{if } x < a, \\ \frac{(x-a)^2}{(b-a)(c-a)}, & \text{if } a \leq x \leq c, \\ 1 - \frac{(b-x)^2}{(b-a)(b-c)}, & \text{if } c < x \leq b, \\ 1, & \text{if } b < x, \end{cases} \\
 \text{VaR}_p(X) &= \begin{cases} a + \sqrt{p(b-a)(c-a)}, & \text{if } 0 < p < \frac{c-a}{b-a}, \\ b - \sqrt{(1-p)(b-a)(b-c)}, & \text{if } \frac{c-a}{b-a} \leq p < 1, \end{cases} \\
 \text{ES}_p(X) &= \begin{cases} a + \frac{2}{3}\sqrt{p(b-a)(c-a)}, & \text{if } 0 < p < \frac{c-a}{b-a}, \\ b + \frac{a-c}{p} + \frac{2(2c-a-b)}{3p} + 2\sqrt{(b-a)(b-c)}\frac{(1-p)^{3/2}}{3p}, & \text{if } \frac{c-a}{b-a} \leq p < 1 \end{cases}
 \end{aligned}$$

for $a \leq x \leq b$, $0 < p < 1$, $-\infty < a < \infty$, the first location parameter, $-\infty < a < c < \infty$, the second location parameter, and $-\infty < c < b < \infty$, the third location parameter.

Usage

```

dtriangular(x, a=0, b=2, c=1, log=FALSE)
ptriangular(x, a=0, b=2, c=1, log.p=FALSE, lower.tail=TRUE)
vartriangular(p, a=0, b=2, c=1, log.p=FALSE, lower.tail=TRUE)
estriangular(p, a=0, b=2, c=1)

```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

a the value of the first location parameter, can take any real value, the default is zero

c	the value of the second location parameter, can take any real value but must be greater than a, the default is 1
b	the value of the third location parameter, can take any real value but must be greater than c, the default is 2
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x , giving the pdf or cdf values computed at x or an object of the same length as p , giving the values at risk or expected shortfall computed at p .

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dtriangular(x)
ptriangular(x)
vartriangular(x)
estriangular(x)
```

Description

Computes the pdf, cdf, value at risk and expected shortfall for the two sided power distribution due to van Dorp and Kotz (2002) given by

$$f(x) = \begin{cases} a \left(\frac{x}{\theta}\right)^{a-1}, & \text{if } 0 < x \leq \theta, \\ a \left(\frac{1-x}{1-\theta}\right)^{a-1}, & \text{if } \theta < x < 1, \end{cases}$$

$$F(x) = \begin{cases} \theta \left(\frac{x}{\theta}\right)^a, & \text{if } 0 < x \leq \theta, \\ 1 - (1-\theta) \left(\frac{1-x}{1-\theta}\right)^a, & \text{if } \theta < x < 1, \end{cases}$$

$$\text{VaR}_p(X) = \begin{cases} \theta \left(\frac{p}{\theta}\right)^{1/a}, & \text{if } 0 < p \leq \theta, \\ 1 - (1-\theta) \left(\frac{1-p}{1-\theta}\right)^{1/a}, & \text{if } \theta < p < 1, \end{cases}$$

$$\text{ES}_p(X) = \begin{cases} \frac{a\theta}{a+1} \left(\frac{p}{\theta}\right)^{1/a}, & \text{if } 0 < p \leq \theta, \\ 1 - \frac{\theta}{p} + \frac{a(2\theta-1)}{(a+1)p} + \frac{a(1-\theta)^2}{(a+1)p} \left(\frac{1-p}{1-\theta}\right)^{1+1/a}, & \text{if } \theta < p < 1 \end{cases}$$

for $0 < x < 1$, $0 < p < 1$, $a > 0$, the shape parameter, and $-\infty < \theta < \infty$, the location parameter.

Usage

```
dtsp(x, a=1, theta=0.5, log=FALSE)
ptsp(x, a=1, theta=0.5, log.p=FALSE, lower.tail=TRUE)
vartsp(p, a=1, theta=0.5, log.p=FALSE, lower.tail=TRUE)
estsp(p, a=1, theta=0.5)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
theta	the value of the location parameter, must take a value in the unit interval, the default is 0.5
a	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:10.1080/03610918.2014.944658

Examples

```
x=runif(10,min=0,max=1)
dtsp(x)
ptsp(x)
vartsp(x)
estsp(x)
```

uniform

*Uniform distribution***Description**

Computes the pdf, cdf, value at risk and expected shortfall for the uniform distribution given by

$$f(x) = \frac{1}{b-a},$$

$$F(x) = \frac{x-a}{b-a},$$

$$\text{VaR}_p(X) = a + p(b-a),$$

$$\text{ES}_p(X) = a + \frac{p}{2}(b-a)$$

for $a < x < b$, $0 < p < 1$, $-\infty < a < \infty$, the first location parameter, and $-\infty < a < b < \infty$, the second location parameter.

Usage

```
duniform(x, a=0, b=1, log=FALSE)
puniform(x, a=0, b=1, log.p=FALSE, lower.tail=TRUE)
varuniform(p, a=0, b=1, log.p=FALSE, lower.tail=TRUE)
esuniform(p, a=0, b=1)
```

Arguments

x scaler or vector of values at which the pdf or cdf needs to be computed

p scaler or vector of values at which the value at risk or expected shortfall needs to be computed

a the value of the first location parameter, can take any real value, the default is zero

b	the value of the second location parameter, can take any real value but must be greater than a, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, Communications in Statistics - Simulation and Computation, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
duniform(x)
puniform(x)
varuniform(x)
esuniform(x)
```

weibull

Weibull distribution

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Weibull distribution due to Weibull (1951) given by

$$\begin{aligned}
 f(x) &= \frac{\alpha x^{\alpha-1}}{\sigma^\alpha} \exp \left\{ - \left(\frac{x}{\sigma} \right)^\alpha \right\}, \\
 F(x) &= 1 - \exp \left\{ - \left(\frac{x}{\sigma} \right)^\alpha \right\}, \\
 \text{VaR}_p(X) &= \sigma [-\log(1-p)]^{1/\alpha}, \\
 \text{ES}_p(X) &= \frac{\sigma}{p} \gamma (1 + 1/\alpha, -\log(1-p))
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $\alpha > 0$, the shape parameter, and $\sigma > 0$, the scale parameter.

Usage

```
dWeibull(x, alpha=1, sigma=1, log=FALSE)
pWeibull(x, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
varWeibull(p, alpha=1, sigma=1, log.p=FALSE, lower.tail=TRUE)
esWeibull(p, alpha=1, sigma=1)
```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
sigma	the value of the scale parameter, must be positive, the default is 1
alpha	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, [doi:10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dWeibull(x)
pWeibull(x)
varWeibull(x)
esWeibull(x)
```

xie *Xie distribution*

Description

Computes the pdf, cdf, value at risk and expected shortfall for the Xie distribution due to Xie et al. (2002) given by

$$\begin{aligned}
 f(x) &= \lambda b \left(\frac{x}{a}\right)^{b-1} \exp\left[\left(\frac{x}{a}\right)^b\right] \exp(\lambda a) \exp\{-\lambda a \exp\left[\left(\frac{x}{a}\right)^b\right]\}, \\
 F(x) &= 1 - \exp(\lambda a) \exp\{-\lambda a \exp\left[\left(\frac{x}{a}\right)^b\right]\}, \\
 \text{VaR}_p(X) &= a \left\{ \log \left[1 - \frac{\log(1-p)}{\lambda a} \right] \right\}^{1/b}, \\
 \text{ES}_p(X) &= \frac{a}{p} \int_0^p \left\{ \log \left[1 - \frac{\log(1-v)}{\lambda a} \right] \right\}^{1/b} dv
 \end{aligned}$$

for $x > 0$, $0 < p < 1$, $a > 0$, the first scale parameter, $b > 0$, the shape parameter, and $\lambda > 0$, the second scale parameter.

Usage

```

dxie(x, a=1, b=1, lambda=1, log=FALSE)
pxie(x, a=1, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
varxie(p, a=1, b=1, lambda=1, log.p=FALSE, lower.tail=TRUE)
esxie(p, a=1, b=1, lambda=1)

```

Arguments

x	scaler or vector of values at which the pdf or cdf needs to be computed
p	scaler or vector of values at which the value at risk or expected shortfall needs to be computed
a	the value of the first scale parameter, must be positive, the default is 1
lambda	the value of the second scale parameter, must be positive, the default is 1
b	the value of the shape parameter, must be positive, the default is 1
log	if TRUE then log(pdf) are returned
log.p	if TRUE then log(cdf) are returned and quantiles are computed for exp(p)
lower.tail	if FALSE then 1-cdf are returned and quantiles are computed for 1-p

Value

An object of the same length as x, giving the pdf or cdf values computed at x or an object of the same length as p, giving the values at risk or expected shortfall computed at p.

Author(s)

Saralees Nadarajah

References

Stephen Chan, Saralees Nadarajah & Emmanuel Afuecheta (2016). An R Package for Value at Risk and Expected Shortfall, *Communications in Statistics - Simulation and Computation*, 45:9, 3416-3434, doi:[10.1080/03610918.2014.944658](https://doi.org/10.1080/03610918.2014.944658)

Examples

```
x=runif(10,min=0,max=1)
dxie(x)
pxie(x)
varxie(x)
esxie(x)
```

Index

* package

- VaRES-package, 4

- aep, 4
- arcsine, 6
- ast, 8
- asylaplace, 9
- asypower, 11

- beard, 13
- betaburr, 15
- betaburr7, 16
- betadist, 17
- betaexp, 19
- betafrechet, 20
- betagompertz, 21
- betagumbel, 23
- betagumbel2, 24
- betalognorm, 25
- betalomalax, 27
- betanorm, 28
- betapareto, 29
- betaweibull, 31
- BS, 32
- burr, 33
- burr7, 34

- Cauchy, 36
- chen, 37
- clg, 38
- compbeta, 40

- daep (aep), 4
- dagum, 41
- darcsine (arcsine), 6
- dast (ast), 8
- dasylaplace (asylaplace), 9
- dasypower (asypower), 11
- dbeard (beard), 13
- dbetaburr (betaburr), 15
- dbetaburr7 (betaburr7), 16
- dbetadist (betadist), 17
- dbetaexp (betaexp), 19
- dbetafrechet (betafrechet), 20
- dbetagompertz (betagompertz), 21
- dbetagumbel (betagumbel), 23
- dbetagumbel2 (betagumbel2), 24
- dbetalognorm (betalognorm), 25
- dbetalomalax (betalomalax), 27
- dbetanorm (betanorm), 28
- dbetapareto (betapareto), 29
- dbetaweibull (betaweibull), 31
- dBS (BS), 32
- dburr (burr), 33
- dburr7 (burr7), 34
- dCauchy (Cauchy), 36
- dchen (chen), 37
- dclg (clg), 38
- dcompbeta (compbeta), 40
- ddagum (dagum), 41
- ddweibull (dweibull), 42
- dexpexp (expexp), 44
- dexpext (expext), 45
- dexpgeo (expgeo), 46
- dexplog (explog), 47
- dexplogis (explogis), 49
- dexponential (exponential), 50
- dexppois (exppois), 51
- dexppower (exppower), 52
- dexpweibull (expweibull), 54
- dF (F), 55
- dfrechet (frechet), 58
- dGamma (Gamma), 59
- dgenbeta (genbeta), 61
- dgenbeta2 (genbeta2), 62
- dgeninbeta (geninbeta), 63
- dgenlogis (genlogis), 65
- dgenlogis3 (genlogis3), 66
- dgenlogis4 (genlogis4), 67

- dgenpareto (genpareto), 69
- dgenpowerweibull (genpowerweibull), 70
- dgenunif (genunif), 71
- dgev (gev), 72
- dgompertz (gompertz), 74
- dgumbel (gumbel), 75
- dgumbel2 (gumbel2), 76
- dhalfcauchy (halfcauchy), 78
- dhalflogis (halflogis), 79
- dhalfnorm (halfnorm), 80
- dhalfT (halfT), 81
- dHBlaplace (HBlaplace), 83
- dHlogis (Hlogis), 85
- dinvbeta (invbeta), 87
- dinvexpep (invexpep), 88
- dinvgamma (invgamma), 89
- dkum (kum), 90
- dkumburr7 (kumburr7), 92
- dkumexp (kumexp), 93
- dkumgamma (kumgamma), 94
- dkumgumbel (kumgumbel), 96
- dkumhalfnorm (kumhalfnorm), 97
- dkumloglogis (kumloglogis), 98
- dkumnormal (kumnormal), 100
- dkumpareto (kumpareto), 101
- dkumweibull (kumweibull), 103
- dlaplace (laplace), 104
- dlfr (lfr), 105
- dLNbeta (LNbeta), 107
- dlogbeta (logbeta), 108
- dlogcauchy (logcauchy), 109
- dloggamma (loggamma), 111
- dlogisexp (logisexp), 112
- dlogisrayleigh (logisrayleigh), 113
- dlogistic (logistic), 115
- dloglaplace (loglaplace), 116
- dloglog (loglog), 118
- dloglogis (loglogis), 119
- dlognorm (lognorm), 120
- dlomax (lomax), 121
- dMlaplace (Mlaplace), 123
- dmoexp (moexp), 124
- dmoweibull (moweibull), 126
- dMRbeta (MRbeta), 127
- dnakagami (nakagami), 128
- dnormal (normal), 130
- dpareto (pareto), 131
- dparetostable (paretostable), 132
- dPCTAlaplace (PCTAlaplace), 133
- dperks (perks), 135
- dpower1 (power1), 136
- dpower2 (power2), 138
- dquad (quad), 139
- drgamma (rgamma), 140
- dschabe (schabe), 143
- dsecant (secant), 144
- dstacygamma (stacygamma), 145
- dT (T), 146
- dTL2 (TL2), 149
- dtriangular (triangular), 150
- dtsp (tsp), 152
- duniform (uniform), 154
- dWeibull (weibull), 155
- dweibull, 42
- dxie (xie), 157
- esaep (aep), 4
- esarcsine (arcsine), 6
- esast (ast), 8
- esasylaplace (asylaplace), 9
- esasypower (asypower), 11
- esbeard (beard), 13
- esbetaburr (betaburr), 15
- esbetaburr7 (betaburr7), 16
- esbetadist (betadist), 17
- esbetaexp (betaexp), 19
- esbetafrechet (betafrechet), 20
- esbetagompertz (betagompertz), 21
- esbetagumbel (betagumbel), 23
- esbetagumbel2 (betagumbel2), 24
- esbetalognorm (betalognorm), 25
- esbetalomax (betalomax), 27
- esbetanorm (betanorm), 28
- esbetapareto (betapareto), 29
- esbetaweibull (betaweibull), 31
- esBS (BS), 32
- esburr (burr), 33
- esburr7 (burr7), 34
- esCauchy (Cauchy), 36
- eschen (chen), 37
- esclg (clg), 38
- escompbeta (compbeta), 40
- esdagum (dagum), 41
- esdweibull (dweibull), 42
- esexpexp (expexp), 44
- esexpext (expext), 45
- esexpgeo (expgeo), 46

- esexplog (explog), 47
- esexplogis (explogis), 49
- esexponential (exponential), 50
- esexppois (exppois), 51
- esexppower (exppower), 52
- esexpweibull (expweibull), 54
- esF (F), 55
- esFR (FR), 57
- esfrechet (frechet), 58
- esGamma (Gamma), 59
- esgenbeta (genbeta), 61
- esgenbeta2 (genbeta2), 62
- esgeninvbeta (geninvbeta), 63
- esgenlogis (genlogis), 65
- esgenlogis3 (genlogis3), 66
- esgenlogis4 (genlogis4), 67
- esgenpareto (genpareto), 69
- esgenpowerweibull (genpowerweibull), 70
- esgenunif (genunif), 71
- esgev (gev), 72
- esgompertz (gompertz), 74
- esgumbel (gumbel), 75
- esgumbel2 (gumbel2), 76
- eshalfcauchy (halfcauchy), 78
- eshalflogis (halflogis), 79
- eshalfnorm (halfnorm), 80
- eshalfT (halfT), 81
- esHBlaplace (HBlaplace), 83
- esHL (HL), 84
- esHlogis (Hlogis), 85
- esinvbeta (invbeta), 87
- esinvexpexp (invexpexp), 88
- esinvgamma (invgamma), 89
- eskum (kum), 90
- eskumburr7 (kumburr7), 92
- eskumexp (kumexp), 93
- eskumgamma (kumgamma), 94
- eskumgumbel (kumgumbel), 96
- eskumhalfnorm (kumhalfnorm), 97
- eskumloglogis (kumloglogis), 98
- eskumnormal (kumnormal), 100
- eskumpareto (kumpareto), 101
- eskumweibull (kumweibull), 103
- eslaplace (laplace), 104
- eslfr (lfr), 105
- esLNbeta (LNbeta), 107
- eslogbeta (logbeta), 108
- eslogcauchy (logcauchy), 109
- esloggamma (loggamma), 111
- eslogisexp (logisexp), 112
- eslogisrayleigh (logisrayleigh), 113
- eslogistic (logistic), 115
- esloglaplace (loglaplace), 116
- esloglog (loglog), 118
- esloglogis (loglogis), 119
- eslognorm (lognorm), 120
- eslomax (lomax), 121
- esMlaplace (Mlaplace), 123
- esmoexp (moexp), 124
- esmoweibull (moweibull), 126
- esMRbeta (MRbeta), 127
- esnakagami (nakagami), 128
- esnormal (normal), 130
- espareto (pareto), 131
- esparetostable (paretostable), 132
- esPCTAlaplace (PCTAlaplace), 133
- esperks (perks), 135
- espower1 (power1), 136
- espower2 (power2), 138
- esquad (quad), 139
- esrgamma (rgamma), 140
- esRS (RS), 142
- esschabe (schabe), 143
- essecant (secant), 144
- esstacygamma (stacygamma), 145
- esT (T), 146
- esTL (TL), 148
- esTL2 (TL2), 149
- estriangular (triangular), 150
- estsp (tsp), 152
- esuniform (uniform), 154
- esWeibull (weibull), 155
- esxie (xie), 157
- expexp, 44
- expext, 45
- expgeo, 46
- explog, 47
- explogis, 49
- exponential, 50
- exppois, 51
- exppower, 52
- expweibull, 54
- F, 55
- FR, 57
- frechet, 58

- Gamma, 59
- genbeta, 61
- genbeta2, 62
- geninvgamma, 63
- genlogis, 65
- genlogis3, 66
- genlogis4, 67
- genpareto, 69
- genpowerweibull, 70
- genunif, 71
- gev, 72
- gompertz, 74
- gumbel, 75
- gumbel2, 76

- halfcauchy, 78
- halflogis, 79
- halfnorm, 80
- halfT, 81
- HBlaplace, 83
- HL, 84
- Hlogis, 85

- invbeta, 87
- invexpexp, 88
- invgamma, 89

- kum, 90
- kumburr7, 92
- kumexp, 93
- kumgamma, 94
- kumgumbel, 96
- kumhalfnorm, 97
- kumloglogis, 98
- kumnormal, 100
- kumpareto, 101
- kumweibull, 103

- laplace, 104
- lfr, 105
- LNbeta, 107
- logbeta, 108
- logcauchy, 109
- loggamma, 111
- logisexp, 112
- logisrayleigh, 113
- logistic, 115
- loglaplace, 116
- loglog, 118

- loglogis, 119
- lognorm, 120
- lomax, 121

- Mlaplace, 123
- moexp, 124
- moweibull, 126
- MRbeta, 127

- nakagami, 128
- normal, 130

- paep (aep), 4
- parcsine (arcsine), 6
- pareto, 131
- paretostable, 132
- past (ast), 8
- pasylaplace (asylaplace), 9
- pasypower (asypower), 11
- pbeard (beard), 13
- pbetaburr (betaburr), 15
- pbetaburr7 (betaburr7), 16
- pbetadist (betadist), 17
- pbetaexp (betaexp), 19
- pbetafrechet (betafrechet), 20
- pbetagompertz (betagompertz), 21
- pbetagumbel (betagumbel), 23
- pbetagumbel2 (betagumbel2), 24
- pbetalognorm (betalognorm), 25
- pbetalomax (betalomax), 27
- pbetanorm (betanorm), 28
- pbetapareto (betapareto), 29
- pbetaweibull (betaweibull), 31
- pBS (BS), 32
- pburr (burr), 33
- pburr7 (burr7), 34
- pCauchy (Cauchy), 36
- pchen (chen), 37
- pclg (clg), 38
- pcompbeta (compbeta), 40
- PCTAlaplace, 133
- pdagum (dagum), 41
- pdweibull (dweibull), 42
- perks, 135
- pexpexp (expexp), 44
- pexpext (expext), 45
- pexpgeo (expgeo), 46
- pexplog (explog), 47
- pexplogis (explogis), 49

- pexponential (exponential), 50
- pexppois (exppois), 51
- pexppower (exppower), 52
- pexpweibull (expweibull), 54
- pF (F), 55
- pfrechet (frechet), 58
- pGamma (Gamma), 59
- pgenbeta (genbeta), 61
- pgenbeta2 (genbeta2), 62
- pgeninvbeta (geninvbeta), 63
- pgenlogis (genlogis), 65
- pgenlogis3 (genlogis3), 66
- pgenlogis4 (genlogis4), 67
- pgenpareto (genpareto), 69
- pgenpowerweibull (genpowerweibull), 70
- pgenunif (genunif), 71
- pgev (gev), 72
- pgompertz (gompertz), 74
- pgumbel (gumbel), 75
- pgumbel2 (gumbel2), 76
- phalfcauchy (halfcauchy), 78
- phalflogis (halflogis), 79
- phalfnorm (halfnorm), 80
- phalfT (halfT), 81
- pHBlaplace (HBlaplace), 83
- pHlogis (Hlogis), 85
- pinvbeta (invbeta), 87
- pinvexpep (invexpep), 88
- pinvgamma (invgamma), 89
- pkum (kum), 90
- pkumburr7 (kumburr7), 92
- pkumexp (kumexp), 93
- pkumgamma (kumgamma), 94
- pkumgumbel (kumgumbel), 96
- pkumhalfnorm (kumhalfnorm), 97
- pkumloglogis (kumloglogis), 98
- pkumnormal (kumnormal), 100
- pkumpareto (kumpareto), 101
- pkumweibull (kumweibull), 103
- plaplace (laplace), 104
- plfr (lfr), 105
- pLNbeta (LNbeta), 107
- plogbeta (logbeta), 108
- plogcauchy (logcauchy), 109
- ploggamma (loggamma), 111
- plogisexp (logisexp), 112
- plogisrayleigh (logisrayleigh), 113
- plogistic (logistic), 115
- ploglaplace (loglaplace), 116
- ploglog (loglog), 118
- ploglogis (loglogis), 119
- plognorm (lognorm), 120
- plomax (lomax), 121
- pMlaplace (Mlaplace), 123
- pmoexp (moexp), 124
- pmoweibull (moweibull), 126
- pMRbeta (MRbeta), 127
- pnakagami (nakagami), 128
- pnormal (normal), 130
- power1, 136
- power2, 138
- ppareto (pareto), 131
- pparetostable (paretostable), 132
- pPCTAlaplace (PCTAlaplace), 133
- pperks (perks), 135
- ppower1 (power1), 136
- ppower2 (power2), 138
- pquad (quad), 139
- prgamma (rgamma), 140
- pschabe (schabe), 143
- psecant (secant), 144
- pstacygamma (stacygamma), 145
- pT (T), 146
- pTL2 (TL2), 149
- ptriangular (triangular), 150
- ptsp (tsp), 152
- puniform (uniform), 154
- pWeibull (weibull), 155
- pxie (xie), 157
- quad, 139
- rgamma, 140
- RS, 142
- schabe, 143
- secant, 144
- stacygamma, 145
- T, 146
- TL, 148
- TL2, 149
- triangular, 150
- tsp, 152
- uniform, 154
- varaep (aep), 4

- vararcsine (arcsine), 6
- varast (ast), 8
- varasylaplace (asylaplace), 9
- varasypower (asypower), 11
- varbeard (beard), 13
- varbetaburr (betaburr), 15
- varbetaburr7 (betaburr7), 16
- varbetadist (betadist), 17
- varbetaexp (betaexp), 19
- varbetafrechet (betafrechet), 20
- varbetagompertz (betagompertz), 21
- varbetagumbel (betagumbel), 23
- varbetagumbel2 (betagumbel2), 24
- varbetalognorm (betalognorm), 25
- varbetalomax (betalomax), 27
- varbetanorm (betanorm), 28
- varbetapareto (betapareto), 29
- varbetaweibull (betaweibull), 31
- varBS (BS), 32
- varburr (burr), 33
- varburr7 (burr7), 34
- varCauchy (Cauchy), 36
- varchen (chen), 37
- varclg (clg), 38
- varcompbeta (compbeta), 40
- vardagum (dagum), 41
- vardweibull (dweibull), 42
- VaRES (VaRES-package), 4
- VaRES-package, 4
- varexpexp (expexp), 44
- varexpext (expext), 45
- varexpgeo (expgeo), 46
- varexplog (explog), 47
- varexplogis (explogis), 49
- varexponential (exponential), 50
- varexppois (exppois), 51
- varexppower (exppower), 52
- varexpweibull (expweibull), 54
- varF (F), 55
- varFR (FR), 57
- varfrechet (frechet), 58
- varGamma (Gamma), 59
- vargenbeta (genbeta), 61
- vargenbeta2 (genbeta2), 62
- vargeninvbeta (geninvbeta), 63
- vargenlogis (genlogis), 65
- vargenlogis3 (genlogis3), 66
- vargenlogis4 (genlogis4), 67
- vargenpareto (genpareto), 69
- vargenpowerweibull (genpowerweibull), 70
- vargenunif (genunif), 71
- vargev (gev), 72
- vargompertz (gompertz), 74
- vargumbel (gumbel), 75
- vargumbel2 (gumbel2), 76
- varhalfcauchy (halfcauchy), 78
- varhalflogis (halflogis), 79
- varhalfnorm (halfnorm), 80
- varhalfT (halfT), 81
- varHBlaplace (HBlaplace), 83
- varHL (HL), 84
- varHlogis (Hlogis), 85
- varinvbeta (invbeta), 87
- varinvexpexp (invexpexp), 88
- varinvgamma (invgamma), 89
- varkum (kum), 90
- varkumburr7 (kumburr7), 92
- varkumexp (kumexp), 93
- varkumgamma (kumgamma), 94
- varkumgumbel (kumgumbel), 96
- varkumhalfnorm (kumhalfnorm), 97
- varkumloglogis (kumloglogis), 98
- varkumnormal (kumnormal), 100
- varkumpareto (kumpareto), 101
- varkumweibull (kumweibull), 103
- varlaplace (laplace), 104
- varlfr (lfr), 105
- varLNbeta (LNbeta), 107
- varlogbeta (logbeta), 108
- varlogcauchy (logcauchy), 109
- varloggamma (loggamma), 111
- varlogisexp (logisexp), 112
- varlogisrayleigh (logisrayleigh), 113
- varlogistic (logistic), 115
- varloglaplace (loglaplace), 116
- varloglog (loglog), 118
- varloglogis (loglogis), 119
- varlognorm (lognorm), 120
- varlomax (lomax), 121
- varMlaplace (Mlaplace), 123
- varmoexp (moexp), 124
- varmoweibull (moweibull), 126
- varMRbeta (MRbeta), 127
- varnakagami (nakagami), 128
- varnormal (normal), 130
- varpareto (pareto), 131

varparetostable (paretostable), [132](#)
varPCTAlaplace (PCTAlaplace), [133](#)
varperks (perks), [135](#)
varpower1 (power1), [136](#)
varpower2 (power2), [138](#)
varquad (quad), [139](#)
varrgamma (rgamma), [140](#)
varRS (RS), [142](#)
varschabe (schabe), [143](#)
varsecant (secant), [144](#)
varstacygamma (stacygamma), [145](#)
varT (T), [146](#)
varTL (TL), [148](#)
varTL2 (TL2), [149](#)
vartriangular (triangular), [150](#)
vartsp (tsp), [152](#)
varuniform (uniform), [154](#)
varWeibull (weibull), [155](#)
varxie (xie), [157](#)

weibull, [155](#)

xie, [157](#)