

Package ‘bvpa’

May 8, 2026

Type Package

Title Bivariate Pareto Distribution

Version 1.0.0

Date 2023-08-07

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Description Implements the EM algorithm with one-step Gradient Descent method to estimate the parameters of the Block-Basu bivariate Pareto distribution with location and scale. We also found parametric bootstrap and asymptotic confidence intervals based on the observed Fisher information of scale and shape parameters, and exact confidence intervals for location parameters. Details are in Biplab Paul and Arabin Kumar Dey (2023) <doi:10.48550/arXiv.1608.02199> ``An EM algorithm for absolutely continuous Marshall-Olkin bivariate Pareto distribution with location and scale"; E L Lehmann and George Casella (1998) <doi:10.1007/b98854> ``Theory of Point Estimation"; Bradley Efron and R J Tibshirani (1994) <doi:10.1201/9780429246593> ``An Introduction to the Bootstrap"; A P Dempster, N M Laird and D B Rubin (1977) <www.jstor.org/stable/2984875> ``Maximum Likelihood from Incomplete Data via the EM Algorithm".

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Imports numDeriv, stats

RoxygenNote 7.2.3

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Encoding UTF-8

LazyData true

NeedsCompilation no

Depends R (>= 3.5.0)

Repository CRAN

Date/Publication 2023-08-08 14:50:02 UTC

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 bvpa-package

Bivariate Pareto Distribution

Description

Implements the EM algorithm with one-step Gradient Descent method to estimate the parameters of the Block-Basu bivariate Pareto distribution with location and scale. We also found parametric bootstrap and asymptotic confidence intervals based on the observed Fisher information scale, shape parameters, and exact confidence intervals for location parameters.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

References

Bi-plab Paul and Arabin Kumar Dey (2023). An EM algorithm for absolutely continuous Marshall-Olkin bivariate Pareto distribution with location and scale, Preprint.

E L Lehmann and George Casella (1998). Theory of Point Estimation, Springer, New York, doi.org/10.1007/b98854.

Bradley Efron and R J Tibshirani (1994). An Introduction to the Bootstrap, CRC press, New York, doi.org/10.1201/9780429246593.

A P Dempster, N M Laird and D B Rubin (1977). Maximum Likelihood from Incomplete Data via the EM Algorithm, Journal of the royal statistical society: series B (methodological), www.jstor.org/stable/2984875.

conf.intv	<i>Observed Fisher information based confidence interval of Block-Basu Bivariate Pareto (BBBPA) distribution</i>
-----------	--

Description

Observed Fisher information based confidence interval of Bivariate BBBVPA distribution.

Usage

```
conf.intv(
  object,
  conf.lev = 0.95,
  tol = 1e-04,
  intv.m1 = c(0, 2),
  intv.m2 = c(0, 2)
)
```

Arguments

object	"bbbvpa" class object.
conf.lev	confidence level, 0.95 (default).
tol	convergence tolerance for confidence intervals, 0.0001 (default).
intv.m1	interval related to confidence interval of μ_1 , $c(0, 2)$ (default).
intv.m2	interval related to confidence interval of μ_1 , $c(0, 2)$ (default).

Value

A matrix of lower and upper confidence interval limits (in the first and second column respectively). The matrix rows are labeled by the parameter names (if any) and columns by the corresponding distribution quantiles.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
# see the example of estimation
```

conf.intv3	<i>Observed Fisher information based confidence interval of 3-parameter Block-Basu Bivariate Pareto (BBBVPA) distribution</i>
------------	---

Description

Observed Fisher information based confidence interval of 3-parameter BBBVPA distribution.

Usage

```
conf.intv3(object, conf.lev = 0.95, tol = 1e-04)
```

Arguments

object	"bbbvpa" class object.
conf.lev	confidence level, 0.95 (default).
tol	convergence tolerance for confidence intervals, 0.0001 (default).

Value

A matrix of lower and upper confidence interval limits (in the first and second column respectively). The matrix rows are labeled by the parameter names (if any) and columns by the corresponding distribution quantiles.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
dat <- rbb.bvpa(500, 0, 0, 1.0, 1.0, 2.0, 0.4, 0.5)
conf.intv3(estimates3(dat, 2.4, 0.3, 0.6))
```

estimates	<i>Estimation of Block-Basu Bivariate Pareto (BBBVPA) distribution</i>
-----------	--

Description

Parameters estimation of BBBVPA distribution.

Usage

```
estimates(
  I,
  s1.int,
  s2.int,
  a0.int,
  a1.int,
  a2.int,
  tol.est = 1e-05,
  MxIter.no = 2000,
  rate = 1e-04,
  condition = "log.L"
)
```

Arguments

I	bivariate observations.
s1.int	initial choice of σ_1 .
s2.int	initial choice of σ_2 .
a0.int	initial choice of α_0 .
a1.int	initial choice of α_1 .
a2.int	initial choice of α_2 .
tol.est	convergence tolerance, 0.00001 (default).
MxIter.no	maximum number of iterations, 2000 (default).
rate	step size or learning rate for gradient descent, 0.0001 (default).
condition	convergence criterion, "log.L" (default) and "p.logL".

Value

object of class "bbbvpa", a list consisting of

- mu1, mu2, sigma1, sigma2, alpha0, alpha1, alpha2, iter.no
estimates of parameters and number of iteration.
- data
the supplied data I.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
# Read data
data(precipitation)
data <- as.vector(precipitation[,2])
data[is.na(data)]<-0
n <- length(data)
# Construct the three-dimensional data set
```

```

data3d <- function(data){
  u <- 12
  Y <- c()
  indx <- indx1 <- indx2 <- indx3 <- 0
  r <- 5
  i <- 2
  while(i < n){
    i <- i + 1
    if(data[i] > u || sum(data[(i-1):i]) > u || sum(data[(i-2):i]) > u){
      if(data[i] > u){imax <- i}
      if(sum(data[(i-1):i]) > u){imax <- i - 3 + which(data[(i-1):i] == max(data[(i-1):i]))[1]}
      if(sum(data[(i-2):i]) > u){imax <- i - 3 + which(data[(i-2):i] == max(data[(i-2):i]))[1]}
      if(max(indx) > (imax-r)){
        cluster <- data[(max(indx)+3):(imax+r)]
      } else{
        cluster <- data[(imax-r):(imax+r)]
      }
      cluster2 <- sapply(c(1:(length(cluster)-1)), function(j) sum(cluster[j:(j+1)]))
      cluster3 <- sapply(c(1:(length(cluster)-2)), function(j) sum(cluster[j:(j+2)]))
      indx1 <- append(indx1,imax-r-1+which(cluster==max(cluster))[1])
      indx2 <- append(indx2,imax-r-1+which(cluster2==max(cluster2)))
      indx3 <- append(indx3,imax-r-1+which(cluster3==max(cluster3)))
      Y <- rbind(Y, c(max(cluster),max(cluster2),max(cluster3)))
      indx <- append(indx,imax)
      i <- i + r
    }
  }
  return(Y)
}
I <- data3d(data)[,c(1,3)]
iniz <- intliz(I)
iniz
est <- estimates(I, iniz[1], iniz[2], iniz[3], iniz[4], iniz[5])
est[-9]
param.boot(I, iniz[1], iniz[2], iniz[3], iniz[4], iniz[5])
conf.intv(est)

```

estimates3

Estimation of 3-parameter Block-Basu Bivariate Pareto (BBBVPA) distribution

Description

Parameters estimation of 3-parameter BBBVPA distribution.

Usage

```
estimates3(
```

```

I,
a0.int,
a1.int,
a2.int,
tol.est = 1e-05,
MxIter.no = 2000,
condition = "log.L"
)

```

Arguments

I	bivariate observations.
a0.int	initial choice of α_0 .
a1.int	initial choice of α_1 .
a2.int	initial choice of α_2 .
tol.est	convergence tolerance, 0.0001 (default).
MxIter.no	maximum number of iterations, 2000 (default).
condition	convergence criterion, "log.L" (default) and "p.logL".

Value

Object of class "bbbvpa3", a list consisting of

alpha0, alpha1, alpha2, iter.no	estimates of parameters and number of iteration.
data	the supplied data I.

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```

dat <- rbb.bvpa(500, 0, 0, 1.0, 1.0, 2.0, 0.4, 0.5)
estimates3(dat, 2.4, 0.3, 0.6)[-5]

```

intliz

Initialization of Block-Basu Bivariate Pareto (BBBVPA) distribution

Description

Return initial choice parameters of BBBVPA distribution.

Usage

```
intliz(  
  data,  
  ini.run = 100,  
  tol.ini = 0.001,  
  proc = "ML",  
  intv.s1 = c(0, 5),  
  intv.s2 = c(0, 5),  
  intv.a0 = c(0, 5),  
  intv.a1 = c(0, 5),  
  intv.a2 = c(0, 5),  
  ...  
)
```

Arguments

data	bivariate observations.
ini.run	number of random initializations.
tol.ini	convergence tolerance, 0.001 (default)..
proc	different procedures, "ML" (default) and "S.EM".
intv.s1	interval for random initialization of σ_1 .
intv.s2	interval for random initialization of σ_2 .
intv.a0	interval for random initialization of α_0 .
intv.a1	interval for random initialization of α_1 .
intv.a2	interval for random initialization of α_2 .
...	further arguments to pass to estimates.

Value

numeric vector.

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
# see the example of estimation
```

intliz3	<i>Initialization of 3-parameter Block-Basu Bivariate Pareto (BBBVPA) distribution</i>
---------	--

Description

Return initial choice parameters of 3-parameter BBBVPA distribution.

Usage

```
intliz3(  
  data,  
  ini.run = 100,  
  tol.ini = 0.001,  
  proc = "ML",  
  intv.a0 = c(0, 5),  
  intv.a1 = c(0, 5),  
  intv.a2 = c(0, 5),  
  ...  
)
```

Arguments

data	bivariate observations.
ini.run	number of random initializations.
tol.ini	convergence tolerance, 0.001 (default)..
proc	different procedures, "ML" (default) and "S.EM".
intv.a0	interval for random initialization of α_0 .
intv.a1	interval for random initialization of α_1 .
intv.a2	interval for random initialization of α_2 .
...	further arguments to pass to estimates3.

Value

numeric vector.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
dat <- rbb.bvpa(500, 0, 0, 1.0, 1.0, 2.0, 0.4, 0.5)  
intliz3(dat)
```

logL	<i>Log-likelihood function of Block-Basu Bivariate Pareto (BBVPA) distribution</i>
------	--

Description

Return the log likelihood value.

Usage

```
logL(I, mu1, mu2, s1, s2, a0, a1, a2)
```

Arguments

I	baivariate observations.
mu1	value of μ_1 .
mu2	value of μ_2 .
s1	value of σ_1 .
s2	value of σ_2 .
a0	value of α_0 .
a1	value of α_1 .
a2	value of α_2 .

Value

a list consisting of

logLik	A scalar numeric, log likelihood of the model.
n1, n2	n_1 and n_2 .

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
dat <- rbb.bvpa(500, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5)
logL(dat, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5)
```

`mLf1`*Marginal log-likelihood function of variable X1*

Description

Return the marginal log-likelihood value of variable X_1 .

Usage

```
mLf1(I, mu1, s1, a0, a1, a2)
```

Arguments

I	baivariate observations.
mu1	value of μ_1 .
s1	value of σ_1 .
a0	value of α_0 .
a1	value of α_1 .
a2	value of α_2 .

Value

A scalar numeric, the marginal log-likelihood value of variable X_1 .

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
dat <- rbb.bvpa(500, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5)
mLf1(dat, 0.1, 0.8, 2.0, 0.4, 0.5)
```

`mLf2`*Marginal log-likelihood function of variable X2*

Description

Return the marginal log-likelihood value of variable X_2 .

Usage

```
mLf2(I, mu2, s2, a0, a1, a2)
```

Arguments

I	baivariate observations.
mu2	value of μ_2 .
s2	value of σ_2 .
a0	value of α_0 .
a1	value of α_1 .
a2	value of α_2 .

Value

A scalar numeric, the marginal log-likelihood value of variable X_2 .

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
dat <- rbb.bvpa(500, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5)
mLf2(dat, 0.1, 0.8, 2.0, 0.4, 0.5)
```

param.boot

Parametric bootstrap confidence intervals of parameters of Block-Basu Bivariate Pareto (BBBVP) distribution

Description

Parametric bootstrap confidence interval of parameters of BBBVPA distribution.

Usage

```
param.boot(
  data,
  s1.int,
  s2.int,
  a0.int,
  a1.int,
  a2.int,
  conf.lev = 0.95,
  intv.m1 = c(0, 2),
  intv.m2 = c(0, 2),
  no.paboot = 100,
  tol = 1e-04,
  ...
)
```

Arguments

data	bivariate observations.
s1.int	initial choice of σ_1 .
s2.int	initial choice of σ_2 .
a0.int	initial choice of α_0 .
a1.int	initial choice of α_1 .
a2.int	initial choice of α_2 .
conf.lev	confidence level, default 0.95.
intv.m1	interval related to confidence interval of μ_1 , $c(\theta, 2)$ (default).
intv.m2	interval related to confidence interval of μ_1 , $c(\theta, 2)$ (default).
no.paboot	number of bootstrap samples, 100 (default).
tol	convergence tolerance for confidence interval of μ_1 . and μ_2 , 0.0001 (default).
...	further arguments to pass to estimates.

Value

A matrix of lower and upper confidence interval limits (in the first and second column respectively). The matrix rows are labeled by the parameter names (if any) and columns by the corresponding distribution quantiles.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
# see the example of estimation
```

param.boot3	<i>Parametric bootstrap confidence intervals of parameters of 3-parameter Block-Basu Bivariate Pareto (BBBVPA) distribution</i>
-------------	---

Description

Parametric bootstrap confidence interval of parameters of 3-parameter BBBVPA distribution.

Usage

```

param.boot3(
  data,
  a0.int,
  a1.int,
  a2.int,
  conf.lev = 0.95,
  no.paboot = 100,
  ...
)

```

Arguments

data	bivariate observations.
a0.int	initial choice of α_0 .
a1.int	initial choice of α_1 .
a2.int	initial choice of α_2 .
conf.lev	confidence level, default 0.95.
no.paboot	number of bootstrap samples, 100 (default).
...	further arguments to pass to estimates3.

Value

A matrix of lower and upper confidence interval limits (in the first and second column respectively). The matrix rows are labeled by the parameter names (if any) and columns by the corresponding distribution quantiles.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```

dat <- rbb.bvpa(500, 0, 0, 1.0, 1.0, 2.0, 0.4, 0.5)
param.boot3(dat, 2.4, 0.3, 0.6)

```

pctl.fun

Survival functions of pivots of estimators of locations.

Description

Survival functions of pivots of estimators of locations μ_1 and μ_2 . These are required to calculate the critical value of confidence intervals for μ_1 and μ_2 .

Usage

```
pctl.fun(z, n, a0, a1, a2, pct, select = 1)
```

Arguments

z	quantiles.
n	number of observations.
a0	value of α_0 .
a1	value of α_1 .
a2	value of α_2 .
pct	probabilities.
select	Allows to select the function for different location parameters. a single model term to be selected for printing. e.g. if you just want the function for μ_1 set <i>select</i> = 1 (default).

Value

return a function.

Author(s)

Bi-plab Paul <paul.bi-plab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
uniroot(pctl.fun, interval=c(0,2), n = 500, a0 = 2.0, a1 = 0.4, a2 = 0.5,
  pct = 0.025, tol = 0.0001)[[1]]
```

```
precipitation
```

```
Precipitation data
```

Description

The dataset contains daily accumulated precipitation data (in mm) from Abisko Scientific Research Station in northern Sweden for 100 years, from 1st January 1913 to 31st December 2012.

Usage

```
data(precipitation)
```

Format

A data frame with 36524 rows and 2 columns and the following variables:

Time 1st column represents Day.

Precipitation..mm. 2nd column represents daily accumulated precipitation (in mm) of the day.

Source

<<https://www.polar.se/stoed-till-polarforskning/abisko-naturvetenskapliga-station/>>

Examples

```
data(precipitation)
```

pseu.logL	<i>Pseudo log-likelihood function of Block-Basu Bivariate Pareto (BBB-VPA) distribution</i>
-----------	---

Description

Return the pseudo log likelihood value.

Usage

```
pseu.logL(I, mu1, mu2, s1, s2, a0, a1, a2)
```

Arguments

I	baivariate observations.
mu1	value of μ_1 .
mu2	value of μ_2 .
s1	value of σ_1 .
s2	value of σ_2 .
a0	value of α_0 .
a1	value of α_1 .
a2	value of α_2 .

Value

A scalar numeric, pseudo log likelihood of the model.

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
dat <- rbb.bvpa(500, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5)
pseu.logL(dat, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5)
```

rbb.bvpa	<i>Simulate from a Block-Basu Bivariate Pareto (BBBVPA) distribution</i>
----------	--

Description

Produces one or more samples from the specified BBBVPA distribution.

Usage

```
rbb.bvpa(n, mu1, mu2, sig1, sig2, alp0, alp1, alp2)
```

Arguments

n	number of observations.
mu1	value of μ_1
mu2	value of μ_2
sig1	value of σ_1
sig2	value of σ_2
alp0	value of α_0
alp1	value of α_1
alp2	value of α_2

Value

numeric matrix.

Author(s)

Biplab Paul <paul.biplab497@gmail.com> and Arabin Kumar Dey <arabin@iitg.ac.in>

Examples

```
cor(rbb.bvpa(500, 0.1, 0.1, 0.8, 0.8, 2.0, 0.4, 0.5))
```

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