

# Package ‘RandVar’

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**Title** Implementation of random variables

**Description** Implementation of random variables by means of S4 classes and methods

**Depends** R (>= 2.7.0), methods, startupmsg, distr(>= 2.0), distrEx(>= 2.0)

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RandVar-package	<i>Implementation of random variables</i>
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## Description

Implementation of random variables by means of S4 classes and methods.

## Details

Package:	RandVar
Version:	0.8
Date:	2010-12-03
Depends:	R (>= 2.7.0), methods, startupmsg, distr(>= 2.0), distrEx(>= 2.0)
LazyLoad:	yes
License:	LGPL-3
URL:	<a href="http://robast.r-forge.r-project.org/">http://robast.r-forge.r-project.org/</a>
SVNRevision:	439

## Package versions

Note: The first two numbers of package versions do not necessarily reflect package-individual development, but rather are chosen for the RobAStXXX family as a whole in order to ease updating "depends" information.

## Author(s)

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## References

M. Kohl (2005). Numerical Contributions to the Asymptotic Theory of Robustness. Dissertation. University of Bayreuth.

**See Also**

[distr-package](#), [distrEx-package](#)

**Examples**

```
library(RandVar)
#vignette("RandVar")
```

---

EuclRandMatrix      *Generating function for EuclRandMatrix-class*

---

**Description**

Generates an object of class "EuclRandMatrix".

**Usage**

```
EuclRandMatrix(Map = list(function(x){1}), nrow = 1, ncol = 1,
               Domain = NULL, dimension = 1, Range)
```

**Arguments**

Map	list of functions forming the map.
nrow	number of rows.
ncol	number of columns.
Domain	object of class "OptionalrSpace": domain of Map
dimension	positive integer: dimension of the range of Map
Range	object of class "OptionalrSpace": range of Map

**Value**

Object of class "EuclRandMatrix"

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

[EuclRandMatrix-class](#)

**Examples**

```

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
           function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
           function(x){sin(x)}, function(x){floor(x)})

R1 <- EuclRandMatrix(Map = L1, nrow = 3, Domain = Reals(), dimension = 1)
R1[1:2, 2]
R1[1:2, 1:2]
Map(R1[1,2])
Map(t(R1)[2,1])

R2 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)
(DL <- imageDistr(R2, Norm()))
plot(DL)

Map(gamma(R2)) # "Math" group

## "Arith" group
Map(2/R1)
Map(R2 * R2)

## The function is currently defined as
function(Map = list(function(x){1}), nrow = 1, ncol = 1,
         Domain = NULL, dimension = 1) {
  if (missing(nrow))
    nrow <- ceiling(length(Map)/ncol)
  else if (missing(ncol))
    ncol <- ceiling(length(Map)/nrow)

  if(missing(Range))
    return(new("EuclRandMatrix", Map = Map, Domain = Domain,
              Range = EuclideanSpace(dimension = dimension),
              Dim = as.integer(c(nrow, ncol))))
  else
    return(new("EuclRandMatrix", Map = Map, Domain = Domain,
              Range = Range, Dim = as.integer(c(nrow, ncol))))
}

```

---

EuclRandMatrix-class *Euclidean random matrix*

---

**Description**

Class of Euclidean random matrices.

**Objects from the Class**

Objects can be created by calls of the form `new("EuclRandMatrix", ...)`. More frequently they are created via the generating function `EuclRandMatrix`.

**Slots**

**Dim** vector of positive integers: Dimensions of the random matrix.  
**Map** Object of class "list": list of functions.  
**Domain** Object of class "OptionalrSpace" domain of the random matrix.  
**Range** Object of class "OptionalrSpace" range of the random matrix.

**Extends**

Class "EuclRandVariable", directly.  
 Class "RandVariable", by class "EuclRandVariable".

**Methods**

**coerce** signature(from = "EuclRandMatrix", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random matrix.

[ signature(x = "EuclRandMatrix"): generates a new Euclidean random variable/matrix by extracting elements of the slot Map of x.

**Dim** signature(object = "EuclRandMatrix"): accessor function for slot Dim.

**Dim<-** signature(object = "EuclRandMatrix", ): replacement function for slot Dim.

**ncol** signature(x = "EuclRandMatrix"): number of columns of x.

**nrow** signature(x = "EuclRandMatrix"): number of rows of x.

**dimension** signature(object = "EuclRandMatrix"): dimension of the Euclidean random variable.

**evalRandVar** signature(RandVar = "EuclRandMatrix", x = "numeric"): evaluate the slot Map of RandVar at x.

**evalRandVar** signature(RandVar = "EuclRandMatrix", x = "matrix"): evaluate the slot Map of RandVar at x.

**evalRandVar** signature(RandVar = "EuclRandMatrix", x = "numeric", distr = "Distribution"): evaluate the slot Map of RandVar at x assuming a probability space with distribution distr. In case x does not lie in the support of distr NA is returned.

**evalRandVar** signature(RandVar = "EuclRandMatrix", x = "matrix", distr = "Distribution"): evaluate the slot Map of RandVar at rows of x assuming a probability space with distribution distr. For those rows of x which do not lie in the support of distr NA is returned.

**t** signature(x = "EuclRandMatrix"): transposes x. In addition, the results of the functions in the slot Map of x are transposed.

**show** signature(object = "EuclRandMatrix")

**%\*%** signature(x = "matrix", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%\*%** signature(x = "numeric", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%\*%** signature(x = "EuclRandVariable", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

```

%% signature(x = "EuclRandMatrix", y = "matrix"): matrix multiplication of x and y.
    Generates an object of class "EuclRandMatrix".
%% signature(x = "EuclRandMatrix", y = "numeric"): matrix multiplication of x and y.
    Generates an object of class "EuclRandMatrix".
%% signature(x = "EuclRandMatrix", y = "EuclRandMatrix"): matrix multiplication of
    x and y. Generates an object of class "EuclRandMatrix".
%% signature(x = "EuclRandMatrix", y = "EuclRandVariable"): matrix multiplication
    of x and y. Generates an object of class "EuclRandMatrix".
Arith signature(e1 = "numeric", e2 = "EuclRandMatrix"): Given a numeric vector e1, a
    Euclidean random matrix e2 and an arithmetic operator op, the Euclidean random matrix e1
    op e2 is returned.
Arith signature(e1 = "EuclRandMatrix", e2 = "numeric"): Given a Euclidean random
    matrix e1, a numeric vector e2, and an arithmetic operator op, the Euclidean random matrix
    e1 op e2 is returned.
Arith signature(e1 = "EuclRandMatrix", e2 = "EuclRandMatrix"): Given two Euclidean
    random matrices e1 and e2, and an arithmetic operator op, the Euclidean random matrix e1
    op e2 is returned.
Math signature(x = "EuclRandMatrix"): Given a "Math" group generic fct, the Euclidean
    random matrix fct(x) is returned.
E signature(object = "UnivariateDistribution", fun = "EuclRandMatrix", cond =
    "missing"): expectation of fun under univariate distributions.
E signature(object = "AbscontDistribution", fun = "EuclRandMatrix", cond =
    "missing"): expectation of fun under absolutely continuous univariate distributions.
E signature(object = "DiscreteDistribution", fun = "EuclRandMatrix", cond =
    "missing"): expectation of fun under discrete univariate distributions.
E signature(object = "MultivariateDistribution", fun = "EuclRandMatrix", cond =
    "missing"): expectation of fun under multivariate distributions.
E signature(object = "DiscreteMVDistribution", fun = "EuclRandMatrix", cond =
    "missing"): expectation of fun under discrete multivariate distributions.
E signature(object = "UnivariateCondDistribution", fun = "EuclRandMatrix", cond
    = "numeric"): conditional expectation of fun under conditional univariate distributions.
E signature(object = "AbscontCondDistribution", fun = "EuclRandMatrix", cond =
    "numeric"): conditional expectation of fun under absolutely continuous conditional univari-
    ate distributions.
E signature(object = "DiscreteCondDistribution", fun = "EuclRandMatrix", cond
    = "numeric"): conditional expectation of fun under discrete conditional univariate distribu-
    tions.

```

**Author(s)**

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**See Also**

[EuclRandMatrix](#), [RandVariable-class](#), [EuclRandVariable-class](#), [EuclRandVarList-class](#), [Distribution-class](#), [Arith](#), [Math](#), [E](#)

**Examples**

```

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
           function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
           function(x){sin(x)}, function(x){floor(x)})

R1 <- new("EuclRandMatrix", Map = L1, Dim = as.integer(c(3,2)),
          Domain = Reals(), Range = Reals())

dimension(R1)
R1[1:2, 2]
R1[1:2, 1:2]
Map(R1[1,2])
Map(t(R1)[2,1])

R2 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)
dimension(R2)
(DL <- imageDistr(R2, Norm()))
plot(DL)

Map(gamma(R2)) # "Math" group

## "Arith" group
Map(2/R1)
Map(R2 * R2)

```

EuclRandVariable

*Generating function for EuclRandVariable-class***Description**

Generates an object of class "EuclRandVariable".

**Usage**

```
EuclRandVariable(Map = list(function(x){1}), Domain = NULL,
                 dimension = 1, Range)
```

**Arguments**

Map	list of functions forming the map.
Domain	object of class "OptionalrSpace": domain of Map
dimension	positive integer: dimension of the range of Map
Range	object of class "OptionalrSpace": range of Map

**Value**

Object of class "EuclRandVariable"

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

[EuclRandVariable-class](#)

**Examples**

```
L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
           function(x){sin(x)}, function(x){floor(x)})
```

```
R1 <- EuclRandVariable(Map = L1, Domain = Reals(), dimension = 1)
Map(R1)
Range(R1)
Range(R1) <- Reals()
R1[2]
Map(R1[3])
Map(R1[c(1,2,4)])
Map(R1[2:4])
evalRandVar(R1, rnorm(1))
x <- as.matrix(rnorm(10))
res.R1 <- evalRandVar(R1, x)
res.R1[2,,] # results for Map(R1)[[2]](x)
res.R1[2,1,] # results for Map(R1)[[2]](x[1,])
```

```
R2 <- EuclRandVariable(L2, Domain = Reals(), dimension = 1)
DL1 <- imageDistr(R2, Norm())
plot(DL1)
```

```
Domain(R2) <- EuclideanSpace(dimension = 2)
Range(R2) <- EuclideanSpace(dimension = 2)
(X <- matrix(c(x, rnorm(10)), ncol = 2))
res.R2 <- evalRandVar(R2, X)
res.R2[3,,1] # results for Map(R2)[[3]](X[,1])
```

```
Map(log(abs(R2))) # "Math" group generic
```

```
# "Arith" group generic
Map(3 + R1)
Map(c(1,3,5) * R1)
try(1:5 * R1) # error
Map(1:2 * R2)
Map(R2 - 5)
Map(R1 ^ R1)
```

```
## The function is currently defined as
function(Map = list(function(x){1}), Domain = NULL, dimension = 1, Range) {
  if(missing(Range))
    return(new("EuclRandVariable", Map = Map, Domain = Domain,
```

```

        Range = EuclideanSpace(dimension = dimension)))
    else
      return(new("EuclRandVariable", Map = Map, Domain = Domain,
                Range = Range))
  }

```

---

 EuclRandVariable-class

*Euclidean random variable*

---

### Description

Class of Euclidean random variables.

### Objects from the Class

Objects can be created by calls of the form `new("EuclRandVariable", ...)`. More frequently they are created via the generating function `EuclRandVariable`.

### Slots

`Map` Object of class "list": list of functions.

`Domain` Object of class "OptionalrSpace": domain of the random variable.

`Range` Object of class "EuclideanSpace": range of the random variable.

### Extends

Class "RandVariable", directly.

### Methods

**coerce** signature(from = "EuclRandVariable", to = "EuclRandMatrix"): create a "EuclRandMatrix" object from a Euclidean random variable.

**coerce** signature(from = "EuclRandVariable", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random variable.

**Range<-** signature(object = "EuclRandVariable"): replacement function for the slot Range.

**[** signature(x = "EuclRandVariable"): generates a new Euclidean random variable by extracting elements of the slot Map of x.

**evalRandVar** signature(RandVar = "EuclRandVariable", x = "numeric", distr = "missing"): evaluate the slot Map of RandVar at x.

**evalRandVar** signature(RandVar = "EuclRandVariable", x = "matrix", distr = "missing"): evaluate the slot Map of RandVar at rows of x.

**evalRandVar** signature(RandVar = "EuclRandVariable", x = "numeric", distr = "Distribution"): evaluate the slot Map of RandVar at x assuming a probability space with distribution distr. In case x does not lie in the support of distr NA is returned.

**evalRandVar** signature(RandVar = "EuclRandVariable", x = "matrix", distr = "Distribution"): evaluate the slot Map of RandVar at rows of x assuming a probability space with distribution distr. For those rows of x which do not lie in the support of distr NA is returned.

**imageDistr** signature(RandVar = "EuclRandVariable", distr = "Distribution"): image distribution of distr under RandVar. Returns an object of class "DistrList".

**dimension** signature(object = "EuclRandVariable"): dimension of the Euclidean random variable.

**t** signature(x = "EuclRandVariable"): returns an object of class "EuclRandMatrix" where the results of the functions in the slot Map of x are transposed.

**%%** signature(x = "matrix", y = "EuclRandVariable"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%%** signature(x = "EuclRandVariable", y = "matrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%%** signature(x = "numeric", y = "EuclRandVariable"): generates an object of class "EuclRandMatrix" (1 x 1 matrix) by multiplying (scalar/inner product) x and y.

**%%** signature(x = "EuclRandVariable", y = "numeric"): generates an object of class "EuclRandMatrix" (1 x 1 matrix) by multiplying (scalar/inner product) x and y.

**%%** signature(x = "EuclRandVariable", y = "EuclRandVariable"): generates an object of class "EuclRandMatrix" (1 x 1 matrix) by multiplying (scalar/inner product) x and y.

**%%** signature(x = "EuclRandVariable", y = "EuclRandMatrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%%** signature(x = "EuclRandMatrix", y = "EuclRandVariable"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**Arith** signature(e1 = "numeric", e2 = "EuclRandVariable"): Given a numeric vector e1, a Euclidean random variable e2 and an arithmetic operator op, the Euclidean random variable  $e1 \text{ op } e2$  is returned.

**Arith** signature(e1 = "EuclRandVariable", e2 = "numeric"): Given a numeric vector e2, a Euclidean random variable e1 and an arithmetic operator op, the Euclidean random variable  $e1 \text{ op } e2$  is returned.

**Arith** signature(e1 = "EuclRandVariable", e2 = "EuclRandVariable"): Given two Euclidean random variables e1, e2 and an arithmetic operator op, the Euclidean random variable  $e1 \text{ op } e2$  is returned.

**Math** signature(x = "EuclRandVariable"): Given a "Math" group generic fct, the Euclidean random variable  $\text{fct}(x)$  is returned.

**E** signature(object = "UnivariateDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under univariate distributions.

**E** signature(object = "AbscontDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under absolutely continuous univariate distributions.

**E** signature(object = "DiscreteDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under discrete univariate distributions.

**E** signature(object = "MultivariateDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under multivariate distributions.

- E** signature(object = "DiscreteMVDistribution", fun = "EuclRandVariable", cond = "missing"): expectation of fun under discrete multivariate distributions.
- E** signature(object = "UnivariateCondDistribution", fun = "EuclRandVariable", cond = "numeric"): conditional expectation of fun under conditional univariate distributions.
- E** signature(object = "UnivariateCondDistribution", fun = "EuclRandVariable", cond = "numeric"): conditional expectation of fun under absolutely continuous conditional univariate distributions.
- E** signature(object = "UnivariateCondDistribution", fun = "EuclRandVariable", cond = "numeric"): conditional expectation of fun under discrete conditional univariate distributions.

**Author(s)**

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**See Also**

[EuclRandVariable](#), [RandVariable-class](#), [EuclRandMatrix-class](#), [EuclRandVarList-class](#), [Distribution-class](#), [Arith](#), [Math](#), [E](#)

**Examples**

```
L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
           function(x){sin(x)}, function(x){floor(x)})

R1 <- new("EuclRandVariable", Map = L1, Domain = Reals(), Range = Reals())
dimension(R1)
Map(R1)
Range(R1)
R1[2]
Map(R1[3])
Map(R1[c(1,2,4)])
Map(R1[2:4])
evalRandVar(R1, rnorm(1))
x <- as.matrix(rnorm(10))
res.R1 <- evalRandVar(R1, x)
res.R1[2,,] # results for Map(R1)[[2]](x)
res.R1[2,1,] # results for Map(R1)[[2]](x[1,])

R2 <- EuclRandVariable(L2, Domain = Reals(), dimension = 1)
dimension(R2)
DL1 <- imageDistr(R2, Norm())
plot(DL1)

Domain(R2) <- EuclideanSpace(dimension = 2)
Range(R2) <- EuclideanSpace(dimension = 2)
dimension(R2)
(X <- matrix(c(x, rnorm(10)), ncol = 2))
res.R2 <- evalRandVar(R2, X)
```

```

res.R2[3,,1] # results for Map(R2)[[3]](X[,1])

Map(log(abs(R2))) # "Math" group generic

# "Arith" group generic
Map(3 + R1)
Map(c(1,3,5) * R1)
try(1:5 * R1) # error
Map(1:2 * R2)
Map(R2 - 5)
Map(R1 ^ R1)

```

---

EuclRandVarList

*Generating function for EuclRandVarList-class*


---

### Description

Generates an object of class "EuclRandVarList".

### Usage

```
EuclRandVarList(...)
```

### Arguments

...                    Objects of class "EuclRandVariable" which shall form the list of Euclidean random variables.

### Value

Object of class "EuclRandVarList"

### Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

### See Also

[EuclRandVarList-class](#)

### Examples

```

L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
           function(x){x^5}, function(x){x^6})
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
           function(x){sin(x)}, function(x){floor(x)})

R1 <- new("EuclRandVariable", Map = L2, Domain = Reals(), Range = Reals())
R2 <- EuclRandMatrix(Map = L1, ncol = 2, Domain = Reals(), dimension = 1)

```

```

R3 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)

(RL1 <- EuclRandVarList(R1, R2, R3))
is(R1, "EuclRandVarList")
as(R1, "EuclRandVarList")
is(R2, "EuclRandVarList")
as(R2, "EuclRandVarList")

Map(exp(RL1)[[1]]) # "Math" group

## "Arith" group
Map((1 + RL1)[[1]])
Map((RL1 * 2)[[2]])
Map((RL1 / RL1)[[3]])

## The function is currently defined as
function(...){
  new("EuclRandVarList", list(...))
}

```

---

EuclRandVarList-class *List of Euclidean random variables*

---

## Description

Create a list of Euclidean random variables

## Objects from the Class

Objects can be created by calls of the form `new("EuclRandVarList", ...)`. More frequently they are created via the generating function `EuclRandVarList`.

## Slots

`.Data` Object of class "list". A list of Euclidean random variables.

## Extends

Class "list", from data part.  
Class "vector", by class "list".

## Methods

**coerce** signature(from = "EuclRandVariable", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random variable.

**coerce** signature(from = "EuclRandMatrix", to = "EuclRandVarList"): create a "EuclRandVarList" object from a Euclidean random matrix.

**numberOfMaps** signature(object = "EuclRandVarList"): number of functions contained in the slots Map of the members of object.

**dimension** signature(object = "EuclRandVarList"): dimension of the Euclidean random variable.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "numeric"): evaluate the elements of RandVar at x.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "matrix"): evaluate the elements of RandVar at rows of x.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "numeric", distr = "Distribution"): evaluate the elements of RandVar at x assuming a probability space with distribution distr. In case x does not lie in the support of distr NA is returned.

**evalRandVar** signature(RandVar = "EuclRandVarList", x = "matrix", distr = "Distribution"): evaluate the elements of RandVar at rows of x assuming a probability space with distribution distr. For those rows of x which do not lie in the support of distr NA is returned.

**imageDistr** signature(RandVar = "EuclRandVarList", distr = "Distribution"): image distribution of distr under RandVar. Returns an object of class "DistrList".

**show** signature(object = "EuclRandVarList")

**t** signature(x = "EuclRandVarList"): returns an object of class "EuclRandVarList" where the results of the functions in the slots Map of the members of x are transposed.

**%m%** signature(x = "EuclRandVarList", y = "EuclRandVarList"): matrix multiplication for objects of class "EuclRandVarList". Generates an object of class "EuclRandVarList".

**%\*%** signature(x = "matrix", y = "EuclRandVarList"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**%\*%** signature(x = "EuclRandVarList", y = "matrix"): matrix multiplication of x and y. Generates an object of class "EuclRandMatrix".

**Arith** signature(e1 = "numeric", e2 = "EuclRandVarList"): Given a numeric vector e1, a list of Euclidean random variables e2 and an arithmetic operator op, the list of Euclidean random variables e1 op e2 is returned.

**Arith** signature(e1 = "EuclRandVarList", e2 = "numeric"): Given a numeric vector e2, a list of Euclidean random variables e1 and an arithmetic operator op, the list of Euclidean random variables e1 op e2 is returned.

**Arith** signature(e1 = "EuclRandVarList", e2 = "EuclRandVarList"): Given two lists of Euclidean random variables e1, e2 and an arithmetic operator op, the list of Euclidean random variables e1 op e2 is returned.

**Math** signature(x = "EuclRandVarList"): Given a "Math" group generic fct, the list of Euclidean random variables fct(x) is returned.

**E** signature(object = "UnivariateDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under univariate distributions.

**E** signature(object = "AbscontDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under absolutely continuous univariate distributions.

**E** signature(object = "DiscreteDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under discrete univariate distributions.

**E** signature(object = "MultivariateDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under multivariate distributions.

**E** signature(object = "DiscreteMVDistribution", fun = "EuclRandVarList", cond = "missing"): expectation of fun under discrete multivariate distributions.

**E** signature(object = "UnivariateCondDistribution", fun = "EuclRandVarList", cond = "numeric"): expectation of fun under conditional univariate distributions.

**E** signature(object = "AbscontCondDistribution", fun = "EuclRandVarList", cond = "numeric"): expectation of fun under absolutely continuous conditional univariate distributions.

**E** signature(object = "DiscreteCondDistribution", fun = "EuclRandVarList", cond = "numeric"): expectation of fun under discrete conditional univariate distributions.

### Author(s)

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### See Also

[EuclRandMatrix](#), [RandVariable-class](#), [EuclRandVariable-class](#), [EuclRandMatrix-class](#), [Distribution-class](#), [Arith](#), [Math](#), [E](#)

### Examples

```
L1 <- list(function(x){x}, function(x){x^2}, function(x){x^3}, function(x){x^4},
          function(x){x^5}, function(x){x^6})
```

```
L2 <- list(function(x){exp(x)}, function(x){abs(x)},
          function(x){sin(x)}, function(x){floor(x)})
```

```
R1 <- new("EuclRandVariable", Map = L2, Domain = Reals(), Range = Reals())
R2 <- EuclRandMatrix(Map = L1, ncol = 2, Domain = Reals(), dimension = 1)
R3 <- EuclRandMatrix(Map = L2, ncol = 2, Domain = Reals(), dimension = 1)
```

```
(RL1 <- new("EuclRandVarList", list(R1, R2, R3)))
dimension(RL1)
as(R1, "EuclRandVarList")
as(R2, "EuclRandVarList")
```

```
Map(exp(RL1)[[1]]) # "Math" group
```

```
## "Arith" group
Map((1 + RL1)[[1]])
Map((RL1 * 2)[[2]])
Map((RL1 / RL1)[[3]])
```

---

OptionalrSpace-class    *Optional rSpace*

---

### Description

Optional object of class "rSpace".

**Objects from the Class**

A virtual Class: No objects may be created from it.

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

[rSpace-class](#)

---

RandVariable

*Generating function for RandVariable-class*

---

**Description**

Generates an object of class "RandVariable".

**Usage**

```
RandVariable(Map = list(function(x){}), Domain = NULL, Range = NULL)
```

**Arguments**

Map	list of functions forming the map.
Domain	domain of Map: object of class "OptionalrSpace" (default = NULL).
Range	range of Map: object of class "OptionalrSpace" (default = NULL).

**Value**

Object of class "RandVariable"

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

[RandVariable-class](#)

**Examples**

```

(R1 <- RandVariable())
Map(R1)
Domain(R1)
Range(R1)
Map(R1) <- list(function(x){ceiling(x)}, function(x){floor(x)})
Domain(R1) <- Reals()
Range(R1) <- Naturals()
R1
Map(R1)
length(R1)

R2 <- R1
Domain(R2) <- Naturals()
compatibleDomains(R1, R2)
Domain(R2) <- NULL
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 1)
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 2)
compatibleDomains(R1, R2)

## The function is currently defined as
function(Map = list(function(x){ }), Domain = NULL, Range = NULL) {
  return(new("RandVariable", Map = Map, Domain = Domain, Range = Range))
}

```

---

RandVariable-class      *Random variable*

---

**Description**

Class of random variables; i.e., measurable maps from Domain to Range. The elements contained in the list Map are functions in one(!) argument named “x”.

**Objects from the Class**

Objects can be created by calls of the form `new("RandVariable", ...)`. More frequently they are created via the generating function `RandVariable`.

**Slots**

Map Object of class "list": list of functions.

Domain Object of class "OptionalrSpace": domain of the random variable.

Range Object of class "OptionalrSpace": range of the random variable.

**Methods**

**Map** signature(object = "RandVariable"): accessor function for the slot Map.

**Domain** signature(object = "RandVariable"): accessor function for the slot Domain.

**Range** signature(object = "RandVariable"): accessor function for the slot Range.

**Map<-** signature(object = "RandVariable"): replacement function for the slot Map.

**Domain<-** signature(object = "RandVariable"): replacement function for the slot Domain.

**Range<-** signature(object = "RandVariable"): replacement function for the slot Range.

**compatibleDomains** signature(e1 = "RandVariable", e2 = "RandVariable"): test if the domains of two random variables are compatible.

**length** signature(object = "RandVariable"): length of the list of functions in slot Map.

**show** signature(object = "RandVariable")

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

[RandVariable](#), [EuclRandVariable-class](#), [EuclRandMatrix-class](#), [EuclRandVarList-class](#)

**Examples**

```
(R1 <- new("RandVariable"))
Map(R1)
Domain(R1)
Range(R1)
Map(R1) <- list(function(x){ceiling(x)}, function(x){floor(x)})
Domain(R1) <- Reals()
Range(R1) <- Naturals()
R1
Map(R1)
length(R1)

R2 <- R1
Domain(R2) <- Naturals()
compatibleDomains(R1, R2)
Domain(R2) <- NULL
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 1)
compatibleDomains(R1, R2)
Domain(R2) <- EuclideanSpace(dimension = 2)
compatibleDomains(R1, R2)
```

---

RealRandVariable      *Generating function for RealRandVariable-class*

---

**Description**

Generates an object of class "RealRandVariable".

**Usage**

```
RealRandVariable(Map = list(function(x) {1}), Domain = NULL, Range)
```

**Arguments**

Map	list of functions forming the map.
Domain	domain of Map: object of class "OptionalrSpace".
Range	range of Map: object of class "Reals".

**Value**

Object of class "RealRandVariable"

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

[RealRandVariable-class](#)

**Examples**

```
RealRandVariable(Map = list(function(x){x}), Domain = Reals())

## The function is currently defined as
function(Map = list(function(x){1}), Domain = NULL, Range) {
  if(missing(Range)) Range <- Reals()
  if(!is(Range, "Reals"))
    stop("'Range' has to be of class 'Reals'")

  return(new("RealRandVariable", Map = Map,
            Domain = Domain, Range = Reals()))
}
```

---

RealRandVariable-class

*Real random variable*

---

### Description

Class of real random variables.

### Objects from the Class

Objects can be created by calls of the form `new("RealRandVariable", ...)`. More frequently they are created via the generating function `EuclRandVariable`.

### Slots

**Map** Object of class "list": list of functions.

**Domain** Object of class "OptionalrSpace": domain of the random variable.

**Range** Object of class "Reals": range of the random variable.

### Extends

Class "EuclRandVariable", directly.

Class "RandVariable", by class "EuclRandVariable".

### Methods

**Range<-** `signature(object = "EuclRandVariable")`: replacement function for the slot Range.

### Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

### See Also

[EuclRandVariable-class](#)

### Examples

```
new("RealRandVariable", Map=list(function(x){x}), Range = Reals())
```

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