

# Package: ifs (via r-universe)

September 4, 2024

**Version** 0.1.10

**Title** Iterated Function Systems

**Author** S. M. Iacus

**Maintainer** Stefano M. Iacus <siacus@iq.harvard.edu>

**Description** Iterated Function Systems Estimator as in Iacus and La Torre (2005) <[doi:10.1155/JAMDS.2005.33](https://doi.org/10.1155/JAMDS.2005.33)>.

**License** GPL (>= 2)

**NeedsCompilation** yes

**Repository** <https://siacus.r-universe.dev>

**RemoteUrl** <https://github.com/siacus/ifs>

**RemoteRef** HEAD

**RemoteSha** 4861128cde823ce27e0f3071af4cf023ce4adc98

## Contents

ifs	2
ifs.FT	4
IFSM	6
ifsm.cf	7
ifsm.setQF	8
ifsm.w.maps	9
ifsp.cf	10
ifsp.setQF	10
ifsp.w.maps	11

<b>Index</b>	<b>13</b>
--------------	-----------

ifs

*IFS estimator***Description**

Distribution function estimator based on sample quantiles.

**Usage**

```
ifs(x, p, s, a, k = 5)
ifs.flex(x, p, s, a, k = 5, f = NULL)
IFS(y, k = 5, q = 0.5, f = NULL, n = 512, maps = c("quantile",
  "w11", "w12"))
```

**Arguments**

x	where to estimate the distribution function
p	the vector of coefficients $p_i$
s	the vector of coefficients $s_i$ in: $w_i = s_i * x + a_i$
a	the vector of coefficients $a_i$ in: $w_i = s_i * x + a_i$
k	number of iterations, default = 5
y	a vector of sample observations
q	the proportion of quantiles to use in the construction of the estimator, default = 0.5. The number of quantiles is the $q * \text{length}(y)$ .
f	the starting point in the space of distribution functions
n	the number of points in which to calculate the IFS
maps	type of affine maps

**Details**

This estimator is intended to estimate the continuous distribution function of a random variable on  $[0,1]$ . The estimator is a continuous function not everywhere differentiable.

**Value**

The estimated value of the distribution function for `ifs` and `ifs.flex` or a list of 'x' and 'y' coordinates of the IFS(x) graph for `IFS`.

**Note**

It is asymptotically as good as the empirical distribution function (see Iacus and La Torre, 2001). This function is called by **IFS**. If you need to call the function several times, you should better use `ifs` providing the points and coefficients once instead of `IFS`. Empirical evidence shows that the IFS-estimator is better than the edf (even for very small samples) in the sup-norm metric. It is also better in the MSE sense outside of the distribution's tails if the sample quantiles are used as points.

**Author(s)**

S. M. Iacus

**References**

Iacus, S.M, La Torre, D. (2005) Approximating distribution functions by iterated function systems, *Journal of Applied Mathematics and Decision Sciences*, 1, 33-46.

**See Also**

[ecdf](#)

**Examples**

```
require(ifs)

y<-rbeta(50,.5,.1)

# uncomment if you want to test the normal distribution
# y<-sort(rnorm(50,3,1))/6

IFS.est <- IFS(y)
xx <- IFS.est$x
tt <- IFS.est$y

ss <- pbeta(xx,.5,.1)

# uncomment if you want to test the normal distribution
# ss <- pnorm(6*xx-3)

par(mfrow=c(2,1))

plot(ecdf(y),xlim=c(0,1),main="IFS estimator versus EDF")
lines(xx,ss,col="blue")
lines(xx,tt,col="red")

# calculates MSE

ww <- ecdf(y)(xx)
mean((ww-ss)^2)
mean((tt-ss)^2)

plot(xx,(ww-ss)^2,main="MSE",type="l",xlab="x",ylab="MSE(x)")
lines(xx,(tt-ss)^2,col="red")
```

ifs.FT

*IFS estimator***Description**

Distribution function estimator based on inverse Fourier transform of ans IFSs.

**Usage**

```
ifs.FT(x, p, s, a, k = 2)
ifs.setup.FT(m, p, s, a, k = 2, cutoff)
ifs.pf.FT(x,b,nterms)
ifs.df.FT(x,b,nterms)
IFS.pf.FT(y, k = 2, n = 512, maps=c("quantile","w11","w12"))
IFS.df.FT(y, k = 2, n = 512, maps=c("quantile","w11","w12"))
```

**Arguments**

x	where to estimate the function
p	the vector of coefficients $p_i$
s	the vector of coefficients $s_i$ in: $w_i = s_i * x + a_i$
a	the vector of coefficients $a_i$ in: $w_i = s_i * x + a_i$
m	the vector of sample moments
k	number of iterations, default = 2
y	a vector of sample observations
n	the number of points in which to calculate the estimator
maps	type of affine maps
b	the Fourier coefficients
nterms	the number of significant Fourier coefficients after the cutoff
cutoff	cutoff used to determine how many Fourier coefficients are needed

**Details**

This estimator is intended to estimate the continuous distribution function, the charateristic function (Fourier transform) and the density function of a random variable on  $[0,1]$ .

**Value**

The estimated value of the Fourier transform for `ifs.FT`, the estimated value of the distribution function for `ifs.pf.FT` and the estimated value of the density function for `ifs.df.FT`. A list of 'x' and 'y' coordinates plus the Fourier coefficients and the number of significant coefficients of the distribution function estimator for `IFS.pf.FT` and the density function for `IFS.df.FT`. The function `ifs.setup.FT` return a list of Fourier coefficients and the number of significant coefficients.

**Note**

Details of this technique can be found in Iacus and La Torre, 2002.

**Author(s)**

S. M. Iacus

**References**

Iacus, S.M, La Torre, D. (2005) Approximating distribution functions by iterated function systems, *Journal of Applied Mathematics and Decision Sciences*, 1, 33-46.

**See Also**

[ecdf](#)

**Examples**

```
require(ifs)

nobs <- 100
y<-rbeta(nobs,2,4)

# uncomment if you want to test the normal distribution
# y<-sort(rnorm(nobs,3,1))/6

IFS.est <- IFS(y)
xx <- IFS.est$x
tt <- IFS.est$y

ss <- pbeta(xx,2,4)

# uncomment if you want to test the normal distribution
# ss <- pnorm(6*xx-3)

par(mfrow=c(3,1))

plot(ecdf(y),xlim=c(0,1),main="IFS estimator versus EDF")
lines(xx,ss,col="blue")
lines(IFS.est,col="red")
IFS.FT.est <- IFS.pf.FT(y)
xxx <- IFS.FT.est$x
uuu <- IFS.FT.est$y
sss <- pbeta(xxx,2,4)
# uncomment if you want to test the normal distribution
# sss <- pnorm(6*xxx-3)

lines(IFS.FT.est,col="green")
```

```

# calculates MSE

ww <- ecdf(y)(xx)
mean((ww-ss)^2)
mean((tt-ss)^2)
mean((uuu-sss)^2)

plot(xx, (ww-ss)^2, main="MSE", type="l", xlab="x", ylab="MSE(x)")
lines(xx, (tt-ss)^2, col="red")
lines(xxx, (uuu-sss)^2, col="green")

plot(IFS.df.FT(y), type="l", col="green", ylim=c(0,3), main="IFS vs Kernel")
lines(density(y), col="blue")
curve(dbeta(x,2,4), 0,1, add=TRUE)
# uncomment if you want to test the normal distribution
# curve(6*dnorm(x*6-3,0,1), 0,1, add=TRUE)

```

IFSM

*IFSM operator***Description**

IFSM operator

**Usage**

IFSM(x, cf, a, s, k = 2)

**Arguments**

x	where to approximate the function
cf	the vector of coefficients $\phi_i$
s	the vector of coefficients $s_i$ in: $w_i = s_i * x + a_i$
a	the vector of coefficients $a_i$ in: $w_i = s_i * x + a_i$
k	number of iterations, default = 2

**Details**

This operator is intended to approximate a function on  $L_2[0,1]$ . If 'u' is simulated, then the IFSM can be used to simulate a IFSM version of 'u'.

**Value**

The value of the approximate target function.

**Author(s)**

S. M. Iacus

## References

Iacus, S.M, La Torre, D. (2005) IFSM representation of Brownian motion with applications to simulation, *forthcoming*.

## Examples

```
require(ifsm)

set.seed(123)
n <- 50
dt <- 1/n
t <- (1:n)*dt
Z <- rnorm(n)
B <- sqrt(dt)*cumsum(Z)

ifsm.w.maps() -> maps
a <- maps$a
s <- maps$s

ifsm.setQF(B, s, a) -> QF
ifsm.cf(QF$Q,QF$b,QF$L1,QF$L2,s)-> SOL
psi <- SOL$psi

t1 <- seq(0,1,length=250)
as.numeric(sapply(t1, function(x) IFSM(x,psi,a,s,k=5))) -> B.ifsm
old.mar <- par()$mar
old.mfrow <- par()$mfrow
par(mfrow=c(2,1))
par(mar=c(4,4,1,1))
plot(t1,B.ifsm,type="l",xlab="time",ylab="IFSM")
plot(t,B,col="red",type="l",xlab="time",ylab="Euler scheme")
par(mar=old.mar)
par(mfrow=old.mfrow)
```

---

ifsm.cf

*Calculates the main parameters of the IFSM operator*


---

## Description

Tool function to construct and find the solution of the minimization problem involving the quadratic form  $x'Qx + b'x$ . Not an optimal one. You can provide one better than this.

## Usage

```
ifsm.cf(Q, b, d, l2, s, mu=1e-4)
```

**Arguments**

Q	the matrix $Q$ of $x'Qx + b'x$
b	the vector $b$ of $x'Qx + b'x$
d	the L1 norm of the target function
l2	the L2 norm of the target function
s	the vector $s$ in: $w_i = s_i * x + a_i$
mu	tolerance

**Value**

A list	
cf	the vector of the coefficients to be plugged into the IFSM
delta	the collage distance at the solution

**References**

Iacus, S.M, La Torre, D. (2005) IFSM representation of Brownian motion with applications to simulation, *forthcoming*.

**See Also**

[IFSM](#)

---

ifsm.setQF	<i>Sets up the quadratic form for the IFSM</i>
------------	--

---

**Description**

Tool function to construct the quadratic form  $x'Qx + b'x + l2$  to be minimized under some constraint depending on l1. This is used to construct the IFSM operator.

**Usage**

```
ifsm.setQF(u, s, a)
```

**Arguments**

u	the vector of values of the target function u
s	the vector of coefficients $s_i$ in: $w_i = s_i * x + a_i$
a	the vector of coefficients $a_i$ in: $w_i = s_i * x + a_i$

**Details**

This operator is intended to approximate a function on  $L2[0,1]$ . If 'u' is simulated, then the IFSM can be used to simulate a IFSM version of 'u'.



**Value**

List of elements

Q	the matrix of the quadratic form
b	the matrix of the quadratic form
L1	the L1 norm of the target function
L2	the L2 norm of the target function
M1	the integral of the target function

**Author(s)**

S. M. Iacus

**References**

Iacus, S.M, La Torre, D. (2005) IFSM representation of Brownian motion with applications to simulation, *forthcoming*.

**See Also**

[IFSM](#)

---

ifsm.w.maps

*Set up the parameters for the maps of the IFSM operator*

---

**Description**

This is called before calling `ifsm.setQF` to prepare the parameters to be passed in `ifsm.setQF`.

**Usage**

```
ifsm.w.maps(M=8)
```

**Arguments**

M                    M is such that  $\sum(2^{(1:M)})$  maps are created

**Value**

A list of

a                    the vector of the coefficients ‘a’ in the maps  
s                    the vector of the coefficients ‘s’ in the maps

**Author(s)**

S. M. Iacus

**See Also**[IFSM](#)


---

ifsp.cf	<i>Calculates the main parameters of the IFS estimators</i>
---------	---

---

**Description**

Tool function to construct and find the solution of the minimization problem involving the quadratic form  $x'Qx + b'x$ . Not an optimal one. You can provide one better than this.

**Usage**

```
ifsp.cf(Q,b)
```

**Arguments**

Q	the matrix $Q$ of $x'Qx + b'x$
b	the vector $b$ of $x'Qx + b'x$

**Value**

p	the vector of the coefficients to be plugged into the IFS
---	---

**References**

Iacus, S.M, La Torre, D. (2005) Approximating distribution functions by iterated function systems, *Journal of Applied Mathematics and Decision Sciences*, 1, 33-46.

**See Also**[ifs](#)


---

ifsp.setQF	<i>Sets up the quadratic form for the IFSP</i>
------------	--

---

**Description**

Tool function to construct the quadratic form  $x'Qx + b'x$  to be minimized to construct the IFSP operator.

**Usage**

```
ifsp.setQF(m, s, a, n = 10)
```

**Arguments**

m	the vector of the sample or true moments of the target function
s	the vector of coefficients $s_i$ in: $w_i = s_i * x + a_i$
a	the vector of coefficients $a_i$ in: $w_i = s_i * x + a_i$
n	number of parameter to use in the IFSP operator, default = 10

**Details**

This operator is intended to approximate a continuous distribution function of a random variable on  $[0,1]$ . If moments are estimated on a random sample, then the IFSP operator is an estimator of the distribution function of the data.

**Value**

Q	the matrix of the quadratic form
b	the matrix of the quadratic form

**Author(s)**

S. M. Iacus

**References**

Iacus, S.M, La Torre, D. (2005) Approximating distribution functions by iterated function systems, *Journal of Applied Mathematics and Decision Sciences*, 1, 33-46.

**See Also**

[ifs](#)

---

ifsp.w.maps

---

*Set up the parameters for the maps of the IFSP operator*


---

**Description**

This is called before calling `ifsp.setQF` to prepare the parameters to be passed in `ifsp.setQF`.

**Usage**

```
ifsp.w.maps(y, maps = c("quantile", "w1", "w2"), qtl)
```

**Arguments**

y	the vector of the sample observations
maps	type of maps: quantile, w1 or w2
qtl	instead of passing the data y you can pass a vector of quantiles

**Value**

m	the vector of the empirical moments
a	the vector of the coefficients 'a' in the maps
s	the vector of the coefficients 's' in the maps
n	the number of maps

**Author(s)**

S. M. Iacus

**See Also**

[ifs](#)

# Index

## \* **distribution**

ifs.FT, 4

## \* **misc**

IFSM, 6

ifsm.cf, 7

ifsm.setQF, 8

ifsm.w.maps, 9

ifsp.cf, 10

ifsp.setQF, 10

ifsp.w.maps, 11

## \* **nonparametric**

ifs, 2

ecdf, 3, 5

IFS, 2

IFS (ifs), 2

ifs, 2, 10–12

IFS.df.FT (ifs.FT), 4

ifs.df.FT (ifs.FT), 4

ifs.FT, 4

IFS.pf.FT (ifs.FT), 4

ifs.pf.FT (ifs.FT), 4

ifs.setup.FT (ifs.FT), 4

IFSM, 6, 8–10

ifsm.cf, 7

ifsm.setQF, 8

ifsm.w.maps, 9

ifsp.cf, 10

ifsp.setQF, 10

ifsp.w.maps, 11