

# Package: truncnormbayes (via r-universe)

August 13, 2024

**Title** Estimates Moments for a Truncated Normal Distribution using 'Stan'

**Version** 0.0.3

**Description** Finds the posterior modes for the mean and standard deviation for a truncated normal distribution with one or two known truncation points. The method used extends Bayesian methods for parameter estimation for a singly truncated normal distribution under the Jeffreys prior (see Zhou X, Giacometti R, Fabozzi FJ, Tucker AH (2014). "Bayesian estimation of truncated data with applications to operational risk measurement". <doi:10.1080/14697688.2012.752103>). This package additionally allows for a doubly truncated normal distribution.

**URL** <https://github.com/mathurlabstanford/truncnormbayes>,  
<https://mathurlabstanford.github.io/truncnormbayes/>

**BugReports** <https://github.com/mathurlabstanford/truncnormbayes/issues>

**License** GPL (>= 3)

**Encoding** UTF-8

**Roxygen** list(markdown = TRUE)

**RoxygenNote** 7.2.3

**Biarch** true

**RdMacros** Rdpack

**Depends** R (>= 3.4.0)

**Imports** methods, Rcpp (>= 0.12.0), RcppParallel (>= 5.0.1), Rdpack,  
rstan (>= 2.18.1), rstantools (>= 2.2.0), stats

**LinkingTo** BH (>= 1.66.0), Rcpp (>= 0.12.0), RcppEigen (>= 0.3.3.3.0),  
RcppParallel (>= 5.0.1), rstan (>= 2.18.1), StanHeaders (>= 2.18.0)

**Suggests** testthat (>= 3.0.0), truncnorm (>= 1.0), withr (>= 2.5.0)

**Config/testthat/edition** 3

**SystemRequirements** GNU make

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

**RemoteUrl** <https://github.com/mathurlabstanford/truncnormbayes>

**RemoteRef** HEAD

**RemoteSha** 777fb093bfa00f6a51d9db7c880270b22620ce33

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trunc_est	<i>Estimate truncated normal distribution</i>
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### Description

Estimates the posterior modes for the mean ( $\mu$ ) and standard deviation ( $\sigma$ ) of the underlying normal distribution, given truncated data with known truncation point(s).

### Usage

```
trunc_est(x, a, b, mu_start = 0, sigma_start = 1, ci_level = 0.95, ...)
```

### Arguments

x	Vector of observations from truncated normal.
a	Left truncation limit.
b	Right truncation limit.
mu_start	Initial value for mu.
sigma_start	Initial value for sigma.
ci_level	Confidence level of the interval – gives a 100*ci_level% symmetric HPD interval (defaults to 95%).
...	Parameters to pass to <code>rstan::sampling()</code> .

### Value

A list with two elements:

**stats** A data frame with two rows and the columns param (mu, sd), mode (posterior mode), mean (posterior mean), median (posterior median), se (standard error), ci\_lower (lower CI bound), ci\_upper (upper CI bound), rhat.

**fit** A stanfit object (the result of fitting the model).

## References

Zhou X, Giacometti R, Fabozzi FJ, Tucker AH (2014). “Bayesian estimation of truncated data with applications to operational risk measurement.” *Quantitative Finance*, **14**(5), 863–888. doi:[10.1080/14697688.2012.752103](https://doi.org/10.1080/14697688.2012.752103).

Stan Development Team (2022). “RStan: the R interface to Stan.” R package version 2.21.5. <https://mc-stan.org>.

## Examples

```
set.seed(22)
x <- truncnorm::rtruncnorm(100, a = -1, b = 2, mean = 0.5, sd = 0.5)
trunc_est(x, a = -1, b = 2)
```

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