Package: rootWishartHD (via r-universe)

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Type Package

Title Exact and Log-Scale Tail Probabilities for Roy's Largest Root

Version 0.95.2

Description Provides distribution functions and log-scale tail probabilities for Roy's largest root in single and double Wishart (Jacobi ensemble) settings. This package is derived from the 'rootWishart' package by Maxime Turgeon and extends it with numerically robust log-CDF/log-survival evaluation, tail-aware adaptive precision, and high-dimensional validation utilities, based on Chiani (2014) <DOI:10.1016/j.jmva.2014.04.002> and Chiani (2016) <DOI:10.1016/j.jmva.2015.10.007>.

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License GPL (>= 2)

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BugReports https://github.com/stepanv1/rootWishartHD/issues

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Contents

`doubleWishart` *Double-Wishart largest-root CDF*

Description

Computes the CDF $F(\theta)$ for Roy's largest root in the real double-Wishart/Jacobi ensemble.

Usage

```
doubleWishart(x, s = NULL, m, n,
  type = c("double", "arbitrary", "fixed"), verbose = TRUE,
  force_multiprecision = getOption("rootWishartHD.force_multiprecision", FALSE),
  force_mpfr = NULL, p = NULL)
```

Arguments

`x`	Numeric vector of evaluation points on the Jacobi scale $\theta \in [0, 1]$. For beta type II roots λ, use $\theta = \lambda/(1 + \lambda)$.
`s`	Integer matrix dimension in Chiani's parameterization.
`p`	Optional alias for `s`, retained for older scripts.
`m, n`	Shape/ensemble parameters in Chiani's Pfaffian formulation.
`type`	`"double"` for fast double precision or `"arbitrary"` for multiprecision. `"fixed"` is a legacy alias for `"double"`.
`verbose`	Logical; if `TRUE`, prints backend messages.
`force_multiprecision`	Logical; if `TRUE`, uses the arbitrary-precision backend even when `type="double"`. Can also be set globally with `options(rootWishartHD.force_multiprecision = TRUE)`.
`force_mpfr`	Deprecated alias for `force_multiprecision`. If MPFR is explicitly requested but the package was built with `DW_USE_MPFR=0`, a warning is issued and Boost `cpp_dec_float` is used instead.

Details

The CRAN-safe default multiprecision backend is Boost's header-only `cpp_dec_float` from **BH** (compiled with `DW_USE_MPFR=0`). Local source builds can opt in to MPFR/GMP by installing those libraries and using `DW_USE_MPFR=1 R CMD INSTALL rootWishartHD_*.tar.gz`. See `rootWishartHD_mpfr_enabled()` and the README.

Value

Numeric vector of CDF values in the same order as `x`.

Examples

```
x <- seq(0.1, 0.9, length.out = 5)
doubleWishart(x, s = 2, m = 6, n = 9, type = "double", verbose = FALSE)
```

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doubleWishart_log *Double-Wishart log-CDF and log-survival*

Description

Returns log-scale probabilities for the double-Wishart largest root, avoiding 0/1 saturation in extreme tails.

Usage

```
doubleWishart_log(x, s = NULL, m, n,
  type = c("double", "arbitrary", "fixed"), tail = c("lower", "upper"),
  verbose = TRUE,
  force_multiprecision = getOption("rootWishartHD.force_multiprecision", FALSE),
  force_mpfr = NULL, direct_b = FALSE, scale_iter = 5L,
  pf_method = c("auto", "gauss", "svd", "schur", "lu"),
  adaptive = FALSE, start_digits10 = 300L, max_digits10 = 20000L,
  tol = 1e-30, use_arb = FALSE, p = NULL)
```

Arguments

`x`	Numeric vector on the Jacobi $\theta \in [0, 1]$ scale.
`s`, `p`, `m`, `n`, `type`, `verbose`, `force_multiprecision`, `force_mpfr`	See `doubleWishart`.
`tail`	`"lower"` returns $\log F(\theta)$; `"upper"` returns $\log(1 - F(\theta))$.
`direct_b`, `scale_iter`, `pf_method`, `adaptive`, `start_digits10`, `max_digits10`, `tol`, `use_arb`	Numerical controls; see `doubleWishart_scaled`.

Details

Runtime adaptive precision (`adaptive=TRUE`) requires an MPFR/GMP build. With the default `DW_USE_MPFR=0` build, adaptive requests are downgraded to fixed Boost `cpp_dec_float` precision with a warning.

When `type="arbitrary"`, rootWishartHD uses Boost `cpp_dec_float` by default. MPFR/GMP is optional and requires building with `DW_USE_MPFR=1`; `rootWishartHD_mpfr_enabled()` reports which backend was compiled.

Value

Numeric vector of log probabilities in the same order as `x`.

Examples

```
doubleWishart_log(c(0.8, 0.9), s = 5, m = 10, n = 10,
                  tail = "upper", verbose = FALSE)
```

`doubleWishart_pvalue` *Double-Wishart upper-tail p-values*

Description

Computes upper-tail probabilities $P(\Theta \geq \theta)$ using log-survival when needed.

Usage

```
doubleWishart_pvalue(lambda_or_theta, s, m, n,
  input = c("auto", "theta", "lambda"),
  scale = c("p", "logp", "log10p"),
  backend = c("logexp", "robust"), type = "arbitrary",
 adaptive = rootWishartHD_mpfr_enabled(), start_digits10 = 300L, max_digits10 = 20000L,
  tol = 1e-12, pass1_max_digits10 = 3000L,
  fast_try_double = TRUE, fast_backend = c("scaled", "base"),
  verbose = FALSE)
```

Arguments

`lambda_or_theta`
: Observed largest-root values.

`s`, `m`, `n`
: Jacobi parameters in Chiani's parameterization.

`input`
: `"theta"`, `"lambda"`, or `"auto"`.

`scale`
: Return ordinary p-values, natural log p-values, or $-\log_{10}$ p-values.

`backend`
: `"logexp"` uses `doubleWishart_log`; `"robust"` uses `doubleWishart_robustPfaffians`.

`type`, `adaptive`, `start_digits10`, `max_digits10`, `tol`
: Precision controls.

`pass1_max_digits10`
: Digit cap for the first exact pass. Only unresolved points are refined.

`fast_try_double`
: Try a fast double-precision CDF pass before exact log-tail evaluation.

`fast_backend`
: `"scaled"` uses `doubleWishart_scaled`; `"base"` uses `doubleWishart`.

`verbose`
: Logical.

Value

Numeric vector with `status` and `method` attributes.

`doubleWishart_qalpha` *Double-Wishart critical values*

Description

Finds the largest-root critical value with $P(\Theta \geq \theta) = \alpha$.

Usage

```
doubleWishart_qalpha(alpha, s, m, n,
  return = c("theta", "lambda"), backend = c("logexp", "robust"),
 type = "arbitrary", adaptive = rootWishartHD_mpfr_enabled(), start_digits10 = 300L,
  max_digits10 = 20000L, tol = 1e-12, pass1_max_digits10 = 3000L,
  fast_try_double = TRUE, fast_backend = c("scaled", "base"),
  verbose = FALSE, max_iter = 120L)
```

Arguments

`alpha`
: Upper-tail probability in $(0, 1)$.

`s`, `m`, `n`
: Jacobi parameters in Chiani's parameterization.

`return`
: Return `"theta"` or beta type II `"lambda"`.

`backend`, `type`, `adaptive`, `start_digits10`, `max_digits10`, `tol`, `pass1_max_digits10`, `fast_try_double`, `fast_backend`, `verbose`
: See `doubleWishart_pvalue`.

`max_iter`
: Maximum number of bisection iterations.

Value

Numeric scalar with `status` and `method` attributes.

doubleWishart_robustPfaffians *Robust double-Wishart log-tail dispatcher*

Description

A robust log-scale dispatcher for large or difficult double-Wishart cases. It uses conservative Pfaffian settings and adaptive multiprecision by default.

Usage

```
doubleWishart_robustPfaffians(x, s = NULL, m, n,
  type = c("double", "arbitrary", "fixed"), tail = c("lower", "upper"),
  verbose = TRUE,
  force_multiprecision = getOption("rootWishartHD.force_multiprecision", FALSE),
  force_mpfr = NULL, direct_b = FALSE, scale_iter = 8L,
 adaptive = rootWishartHD_mpfr_enabled(), start_digits10 = 300L, max_digits10 = 20000L,
  tol = 1e-30, use_arb = FALSE, p = NULL)
```

Arguments

x	Numeric vector on the Jacobi $\theta \in [0, 1]$ scale.
s, p, m, n, type, verbose, force_multiprecision, force_mpfr	See doubleWishart.
tail	"lower" for log-CDF or "upper" for log-survival.
direct_b, scale_iter, adaptive, start_digits10, max_digits10, tol, use_arb	Numerical controls; see doubleWishart_log.

Value

Numeric vector of log probabilities.

doubleWishart_scaled *Scaled double-Wishart CDF backend*

Description

Computes a double-valued CDF using the scaled Pfaffian backend. This is the backend used by doubleWishart() for multiprecision or large s cases.

Usage

```
doubleWishart_scaled(x, s = NULL, m, n,
  type = c("double", "arbitrary", "fixed"), verbose = TRUE,
  force_multiprecision = getOption("rootWishartHD.force_multiprecision", FALSE),
  force_mpfr = NULL, direct_b = FALSE, scale_iter = 5L,
  pf_method = c("auto", "gauss", "svd", "schur", "lu"),
  adaptive = FALSE, start_digits10 = 200L, max_digits10 = 5000L,
  tol = 1e-30, use_arb = FALSE, p = NULL)
```

Arguments

x	Numeric vector on the Jacobi $\theta \in [0, 1]$ scale.
s, p, m, n, type, verbose, force_multiprecision, force_mpfr	See doubleWishart.
direct_b	Use the non-recursive construction for intermediate incomplete-beta terms.
scale_iter	Number of symmetric equilibration iterations before Pfaffian evaluation.
pf_method	Pfaffian backend. "auto" tries robust choices.
adaptive, start_digits10, max_digits10, tol	Adaptive multiprecision controls.
use_arb	Reserved for ARB-enabled local builds.

Details

Runtime adaptive precision (adaptive=TRUE) requires an MPFR/GMP build. With the default DW_USE_MPFR=0 build, adaptive requests are downgraded to fixed Boost cpp_dec_float precision with a warning.

For extreme upper tails, prefer doubleWishart_log(tail="upper"); any double-valued CDF may saturate to 1.

Value

Numeric vector of CDF values.

Examples

```
doubleWishart_scaled(c(0.5, 0.8), s = 5, m = 10, n = 10, verbose = FALSE)
```

---

rootWishartHD_mpfr_enabled

Check whether MPFR/GMP support was compiled

Description

Reports whether the package was built with the optional MPFR/GMP backend.

Usage

```
rootWishartHD_mpfr_enabled()
```

Details

The default CRAN-safe build uses `DW_USE_MPFR=0`, which selects Boost's header-only `cpp_dec_float` backend from **BH**. To enable MPFR/GMP in a local source build, install MPFR and GMP and run, for example, `DW_USE_MPFR=1 R CMD INSTALL rootWishartHD_*.tar.gz`. This is optional; arbitrary precision still works with `cpp_dec_float`.

Value

Logical scalar.

Examples

```
rootWishartHD_mpfr_enabled()
```

---

singleWishart_cdf *Single-Wishart largest-eigenvalue CDF*

Description

Computes the CDF of the largest eigenvalue of a real single-Wishart matrix.

Usage

```
singleWishart_cdf(x, n_min, n_max,
  type = c("double", "arbitrary", "fixed"), verbose = TRUE,
  force_multiprecision = getOption("rootWishartHD.force_multiprecision", FALSE),
  force_mpfr = NULL, adaptive = FALSE, start_digits10 = 200L,
  max_digits10 = 5000L, tol = 1e-12)
```

Arguments

`x`	Numeric vector of nonnegative evaluation points on the eigenvalue scale.
`n_min`, `n_max`	Positive integer single-Wishart dimensions with `n_max >= n_min`.
`type`, `verbose`, `force_multiprecision`, `force_mpfr`	See `doubleWishart`.
`adaptive`, `start_digits10`, `max_digits10`, `tol`	Adaptive multiprecision controls.

Details

Runtime adaptive precision (`adaptive=TRUE`) requires an MPFR/GMP build. With the default `DW_USE_MPFR=0` build, adaptive requests are downgraded to fixed Boost `cpp_dec_float` precision with a warning.

Value

Numeric vector of CDF values.

Examples

```
singleWishart_cdf(c(10, 20), n_min = 5, n_max = 10, verbose = FALSE)
```

---

singleWishart_log *Single-Wishart log-CDF and log-survival*

Description

Returns log-scale probabilities for the single-Wishart largest eigenvalue.

Usage

```
singleWishart_log(x, n_min, n_max,
  type = c("double", "arbitrary", "fixed"), tail = c("lower", "upper"),
  verbose = TRUE,
  force_multiprecision = getOption("rootWishartHD.force_multiprecision", FALSE),
  force_mpfr = NULL, adaptive = FALSE, start_digits10 = 300L,
  max_digits10 = 20000L, tol = 1e-12)
```

Arguments

`x`	Numeric vector of nonnegative evaluation points on the eigenvalue scale.
`n_min`, `n_max`	Positive integer single-Wishart dimensions with `n_max >= n_min`.
`tail`	`"lower"` returns log-CDF; `"upper"` returns log-survival.
`type`, `verbose`, `force_multiprecision`, `force_mpfr`	See `doubleWishart`.
`adaptive`, `start_digits10`, `max_digits10`, `tol`	Adaptive multiprecision controls.

Details

Runtime adaptive precision (`adaptive=TRUE`) requires an MPFR/GMP build. With the default `DW_USE_MPFR=0` build, adaptive requests are downgraded to fixed Boost `cpp_dec_float` precision with a warning.

Value

Numeric vector of log probabilities.

Examples

```
singleWishart_log(c(20, 30), n_min = 5, n_max = 10,
                  tail = "upper", verbose = FALSE)
```

singleWishart_pvalue *Single-Wishart upper-tail p-values*

Description

Computes $P(X \geq x)$ for the single-Wishart largest eigenvalue.

Usage

```
singleWishart_pvalue(x, n_min, n_max,
  scale = c("p", "logp", "log10p"), backend = c("logexp"),
 adaptive = rootWishartHD_mpfr_enabled(), start_digits10 = 300L, max_digits10 = 20000L,
  tol = 1e-12, pass1_max_digits10 = 3000L,
  fast_try_double = TRUE, verbose = FALSE, sanity_check = TRUE,
  sanity_ratio = 1e6, sanity_min_cdf = 1e-12)
```

Arguments

x	Observed largest eigenvalue values on the single-Wishart scale.
n_min, n_max	Positive integer single-Wishart dimensions.
scale	Return ordinary p-values, natural log p-values, or $-\log_{10}$ p-values.
backend	Currently "logexp", using singleWishart_log.
adaptive, start_digits10, max_digits10, tol, pass1_max_digits10	Precision controls.
fast_try_double	Try singleWishart_cdf first before exact log-tail evaluation.
verbose, sanity_check, sanity_ratio, sanity_min_cdf	Diagnostic and fast-path sanity controls.

Value

Numeric vector with status and method attributes.

singleWishart_qalpha *Single-Wishart critical values*

Description

Finds x such that $P(X \geq x) = \alpha$.

Usage

```
singleWishart_qalpha(alpha, n_min, n_max, return = c("x"),
 backend = c("logexp"), adaptive = rootWishartHD_mpfr_enabled(), start_digits10 = 300L,
  max_digits10 = 20000L, tol = 1e-12, pass1_max_digits10 = 3000L,
  fast_try_double = TRUE, verbose = FALSE, max_iter = 120L,
  max_expand = 200L)
```

Arguments

`alpha`	Upper-tail probability in $(0, 1)$.
`n_min`, `n_max`	Positive integer single-Wishart dimensions.
`return`	Only `"x"`; returns the single-Wishart eigenvalue scale.
`backend`, `adaptive`, `start_digits10`, `max_digits10`, `tol`, `pass1_max_digits10`, `fast_try_double`, `verbose`	See `singleWishart_pvalue`.
`max_iter`, `max_expand`	Bisection and bracket-expansion controls.

Value

Numeric scalar with `status` and `method` attributes.

Index