Package ‘ggdensity’

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Title Interpretable Bivariate Density Visualization with ‘ggplot2’

Version 1.0.0

Description The ‘ggplot2’ package provides simple functions for visualizing contours of 2-d kernel density estimates. ‘ggdensity’ implements several additional density estimators as well as more interpretable visualizations based on highest density regions instead of the traditional height of the estimated density surface.

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Encoding UTF-8

RoxygenNote 7.2.3

Depends ggplot2

Imports isoband, vctrs, tibble, MASS, stats, scales


BugReports https://github.com/jamesotto852/ggdensity/issues/

Suggests vdiffr, testthat (>= 3.0.0), knitr, rmarkdown

Config/testthat/edition 3

VignetteBuilder knitr

NeedsCompilation no

Author James Otto [aut, cre] (<https://orcid.org/0000-0002-0665-2515>), David Kahle [aut] (<https://orcid.org/0000-0002-9999-1558>)

Maintainer James Otto <jamesotto852@gmail.com>

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geom_hdr

Highest density regions of a 2D density estimate

Description

Perform 2D density estimation, compute and plot the resulting highest density regions. geom_hdr() draws filled regions and geom_hdr_lines() draws lines outlining the regions. Note, the plotted objects have probabilities mapped to the alpha aesthetic by default.

Usage

stat_hdr(
  mapping = NULL,
  data = NULL,
  geom = "hdr",
  position = "identity",
  ...,
  method = "kde",
  probs = c(0.99, 0.95, 0.8, 0.5),
  n = 100,
  xlim = NULL,
  ylim = NULL,
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE
)

geom_hdr(
  mapping = NULL,
  data = NULL,
  stat = "hdr",
  ...,
geom_hdr

position = "identity",
...,  
na.rm = FALSE,  
show.legend = NA,  
inherit.aes = TRUE
)

Arguments

mapping  Set of aesthetic mappings created by aes(). If specified and inherit.aes = TRUE (the default), it is combined with the default mapping at the top level of the plot. You must supply mapping if there is no plot mapping.

data  The data to be displayed in this layer. There are three options:
If NULL, the default, the data is inherited from the plot data as specified in the call to ggplot().
A data.frame, or other object, will override the plot data. All objects will be fortified to produce a data frame. See fortify() for which variables will be created.
A function will be called with a single argument, the plot data. The return value must be a data.frame, and will be used as the layer data. A function can be created from a formula (e.g. ~ head(.x, 10)).

geom  The geometric object to use to display the data, either as a ggproto Geom subclass or as a string naming the geom stripped of the geom_ prefix (e.g. "point" rather than "geom_point")

position  Position adjustment, either as a string naming the adjustment (e.g. "jitter" to use position_jitter), or the result of a call to a position adjustment function. Use the latter if you need to change the settings of the adjustment.

...  Other arguments passed on to layer(). These are often aesthetics, used to set an aesthetic to a fixed value, like colour = "red" or size = 3. They may also be parameters to the paired geom/stat.

method  Density estimator to use, accepts character vector: "kde", "histogram", "freqpoly", or "mvnorm". Alternatively accepts functions which return closures corresponding to density estimates, see ?get_hdr or vignette("method", "ggdensity").

probs  Probabilities to compute highest density regions for.

n  Resolution of grid defined by xlim and ylim. Ignored if method = "histogram" or method = "freqpoly".

xlim, ylim  Range to compute and draw regions. If NULL, defaults to range of data.

na.rm  If FALSE, the default, missing values are removed with a warning. If TRUE, missing values are silently removed.

show.legend  logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.

inherit.aes  If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. borders().
stat  The statistical transformation to use on the data for this layer, either as a ggproto Geom subclass or as a string naming the stat stripped of the stat_ prefix (e.g. "count" rather than "stat_count")

Aesthetics

geom_hdr() and geom_hdr_lines() understand the following aesthetics (required aesthetics are in bold):

- x
- y
- alpha
- color
- fill (only geom_hdr)
- group
- linetype
- linewidth
- subgroup

Computed variables

probs  The probability associated with the highest density region, specified by probs argument.

References

Scott, David W. Multivariate Density Estimation (2e), Wiley.

Examples

# Basic simulated data with bivariate normal data and various methods
df <- data.frame(x = rnorm(1000), y = rnorm(1000))
p <- ggplot(df, aes(x, y)) + coord_equal()

p + geom_hdr()
p + geom_hdr(method = "mvnorm")
p + geom_hdr(method = "freqpoly")
# p + geom_hdr(method = "histogram")

# Adding point layers on top to visually assess region estimates
pts <- geom_point(size = .2, color = "red")

p + geom_hdr() + pts
p + geom_hdr(method = "mvnorm") + pts
p + geom_hdr(method = "freqpoly") + pts
# p + geom_hdr(method = "histogram") + pts

# Highest density region boundary lines
p + geom_hdr_lines()
p + geom_hdr_lines(method = "mvnorm")
p + geom_hdr_lines(method = "freqpoly")
# p + geom_hdr_lines(method = "histogram")

## Not run:

# 2+ groups - mapping other aesthetics in the geom
rdata <- function(n, n_groups = 3, radius = 3) {
  list_of_dfs <- lapply(0:(n_groups-1), function(k) {
    mu <- c(cos(2*k*pi/n_groups), sin(2*k*pi/n_groups))
    m <- MASS::mvrnorm(n, radius*mu, diag(2))
    structure(data.frame(m, as.character(k)), names = c("x", "y", "c"))
  })
  do.call("rbind", list_of_dfs)
}
dfc <- rdata(1000, n_groups = 5)
pf <- ggplot(dfc, aes(x, y, fill = c)) + coord_equal()

pf + geom_hdr()
pf + geom_hdr(method = "mvnorm")
pf + geom_hdr(method = "mvnorm", probs = .90, alpha = .5)
pf + geom_hdr(method = "histogram")
pf + geom_hdr(method = "freqpoly")

pc <- ggplot(dfc, aes(x, y, color = c)) +
  coord_equal() +
  theme_minimal() +
  theme(panel.grid.minor = element_blank())

pc + geom_hdr_lines()

pc + geom_hdr_lines(method = "mvnorm")

# Data with boundaries
ggplot(df, aes(x^2)) + geom_histogram(bins = 30)
ggplot(df, aes(x^2)) + geom_histogram(bins = 30, boundary = 0)
ggplot(df, aes(x^2, y^2)) + geom_hdr(method = "histogram")

## End(Not run)

---

**geom_hdr_fun**  

*Highest density regions of a bivariate pdf*

---

**Description**

Compute and plot the highest density regions (HDRs) of a bivariate pdf. `geom_hdr_fun()` draws filled regions, and `geom_hdr_lines_fun()` draws lines outlining the regions. Note, the plotted objects have probabilities mapped to the alpha aesthetic by default.
Usage

```r
stat_hdr_fun(
  mapping = NULL,
  data = NULL,
  geom = "hdr_fun",
  position = "identity",
  ..., 
  fun,
  args = list(),
  probs = c(0.99, 0.95, 0.8, 0.5),
  xlim = NULL,
  ylim = NULL,
  n = 100,
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE
)
```

```r
gem_hdr_fun(
  mapping = NULL,
  data = NULL,
  stat = "hdr_fun",
  position = "identity",
  ..., 
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE
)
```

Arguments

- **mapping**: Set of aesthetic mappings created by `aes()`. If specified and `inherit.aes = TRUE` (the default), it is combined with the default mapping at the top level of the plot. You must supply `mapping` if there is no plot mapping.

- **data**: The data to be displayed in this layer. There are three options:
  - If `NULL`, the default, the data is inherited from the plot data as specified in the call to `ggplot()`.
  - A `data.frame`, or other object, will override the plot data. All objects will be fortified to produce a data frame. See `fortify()` for which variables will be created.
  - A function will be called with a single argument, the plot data. The return value must be a `data.frame`, and will be used as the layer data. A function can be created from a formula (e.g. `~ head(.x, 10)`).

- **geom**: The geometric object to use to display the data, either as a `ggproto` Geom subclass or as a string naming the geom stripped of the geom_prefix (e.g. "point" rather than "geom_point")
Position adjustment, either as a string naming the adjustment (e.g. "jitter" to use position_jitter), or the result of a call to a position adjustment function. Use the latter if you need to change the settings of the adjustment.

Other arguments passed on to layer(). These are often aesthetics, used to set an aesthetic to a fixed value, like colour = "red" or size = 3. They may also be parameters to the paired geom/stat.

A function, the joint probability density function, must be vectorized in its first two arguments; see examples.

Named list of additional arguments passed on to fun.

Probabilities to compute highest density regions for.

Range to compute and draw regions. If NULL, defaults to range of data if present.

Resolution of grid fun is evaluated on.

If FALSE, the default, missing values are removed with a warning. If TRUE, missing values are silently removed.

logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.

If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. borders().

The statistical transformation to use on the data for this layer, either as a ggproto Geom subclass or as a string naming the stat stripped of the stat_ prefix (e.g. "count" rather than "stat_count")

geom_hdr_fun() and geom_hdr_lines_fun() understand the following aesthetics (required aesthetics are in bold):

- x
- y
- alpha
- color
- fill (only geom_hdr_fun)
- group
- linetype
- linewidth
- subgroup

Computed variables

probs The probability associated with the highest density region, specified by probs.
Examples

# HDRs of the bivariate exponential
f <- function(x, y) dexp(x) * dexp(y)
ggplot() + geom_hdr_fun(fun = f, xlim = c(0, 10), ylim = c(0, 10))

# HDRs of a custom parametric model

# generate example data
n <- 1000
th_true <- c(3, 8)

data <- rdata(n, th_true)

# estimate unknown parameters via maximum likelihood
likelihood <- function(th) {
  th <- abs(th) # hack to enforce parameter space boundary
  log_f <- function(v) {
    x <- v[1]; y <- v[2]
    dchisq(x, df = th[1], log = TRUE) + dchisq(y, df = th[2], log = TRUE)
  }
  sum(apply(data, 1, log_f))
}
(th_hat <- optim(c(1, 1), likelihood, control = list(fnscale = -1))$par)

# plot f for the give model
f <- function(x, y, th) dchisq(x, df = th[1]) * dchisq(y, df = th[2])
ggplot(data, aes(x, y)) +
  geom_hdr_fun(fun = f, args = list(th = th_hat)) +
  geom_point(size = .25, color = "red") +
  xlim(0, 30) + ylim(c(0, 30))
ggplot(data, aes(x, y)) +
  geom_hdr_lines_fun(fun = f, args = list(th = th_hat)) +
  geom_point(size = .25, color = "red") +
  xlim(0, 30) + ylim(c(0, 30))
Description

Perform 2D density estimation, compute the resulting highest density regions (HDRs), and plot the provided data as a scatterplot with points colored according to their corresponding HDR.

Usage

```r
stat_hdr_points(
  mapping = NULL,
  data = NULL,
  geom = "point",
  position = "identity",
  ..., 
  method = "kde",
  probs = c(0.99, 0.95, 0.8, 0.5),
  n = 100,
  xlim = NULL,
  ylim = NULL,
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE
)
```

```r
gem_hdr_points(
  mapping = NULL,
  data = NULL,
  stat = "hdr_points",
  position = "identity",
  ..., 
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE
)
```

Arguments

- **mapping** Set of aesthetic mappings created by `aes()`. If specified and `inherit.aes = TRUE` (the default), it is combined with the default mapping at the top level of the plot. You must supply `mapping` if there is no plot mapping.

- **data** The data to be displayed in this layer. There are three options:
  - If `NULL`, the default, the data is inherited from the plot data as specified in the call to `ggplot()`.
  - A `data.frame`, or other object, will override the plot data. All objects will be fortified to produce a data frame. See `fortify()` for which variables will be created.
  - A function will be called with a single argument, the plot data. The return value must be a `data.frame`, and will be used as the layer data. A function can be created from a formula (e.g. `~ head(.x, 10)`).
geom_hdr_points

geom The geometric object to use to display the data, either as a ggproto Geom subclass or as a string naming the geom stripped of the geom_ prefix (e.g. "point" rather than "geom_point")

position Position adjustment, either as a string naming the adjustment (e.g. "jitter" to use position_jitter), or the result of a call to a position adjustment function. Use the latter if you need to change the settings of the adjustment.

... Other arguments passed on to layer(). These are often aesthetics, used to set an aesthetic to a fixed value, like colour = "red" or size = 3. They may also be parameters to the paired geom/stat.

method Density estimator to use, accepts character vector: "kde", "histogram", "freepoly", or "mvnorm". Alternatively accepts functions which return closures corresponding to density estimates, see ?get_hdr or vignette("method", "ggdensity").

probs Probabilities to compute highest density regions for.

n Number of grid points in each direction.

xlim, ylim Range to compute and draw regions. If NULL, defaults to range of data.

na.rm If FALSE, the default, missing values are removed with a warning. If TRUE, missing values are silently removed.

show.legend logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.

inherit.aes If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and should’t inherit behaviour from the default plot specification, e.g. borders().

stat The statistical transformation to use on the data for this layer, either as a ggproto Geom subclass or as a string naming the stat stripped of the stat_ prefix (e.g. "count" rather than "stat_count")

Aesthetics

geom_hdr_points understands the following aesthetics (required aesthetics are in bold):

- x
- y
- alpha
- color
- fill
- group
- linetype
- size
- subgroup

Computed variables

probs The probability associated with the highest density region, specified by probs.
Examples

```r
set.seed(1)
df <- data.frame(x = rnorm(500), y = rnorm(500))
p <- ggplot(df, aes(x, y)) +
  coord_equal()

p + geom_hdr_points()

# Setting aes(fill = after_stat(probs)), color = "black", and
# shape = 21 helps alleviate overplotting:
p + geom_hdr_points(aes(fill = after_stat(probs)), color = "black", shape = 21, size = 2)

# Also works well with geom_hdr_lines()
p +
  geom_hdr_lines(
    aes(color = after_stat(probs)), alpha = 1,
    xlim = c(-5, 5), ylim = c(-5, 5)
  ) +
  geom_hdr_points(
    aes(fill = after_stat(probs)), color = "black", shape = 21, size = 2,
    xlim = c(-5, 5), ylim = c(-5, 5)
  )
```

Description

Compute the highest density regions (HDRs) of a bivariate pdf and plot the provided data as a scatterplot with points colored according to their corresponding HDR.

Usage

```r
stat_hdr_points_fun(
  mapping = NULL,
  data = NULL,
  geom = "point",
  position = "identity",
  ..., 
  fun,
  args = list(),
  probs = c(0.99, 0.95, 0.8, 0.5),
  xlim = NULL,
  ylim = NULL,
  n = 100,
  na.rm = FALSE,
  show.legend = NA,
)```
geom_hdr_points_fun

Arguments

mapping  Set of aesthetic mappings created by \texttt{aes()}. If specified and \texttt{inherit.aes = TRUE} (the default), it is combined with the default mapping at the top level of the plot. You must supply \texttt{mapping} if there is no plot mapping.

data  The data to be displayed in this layer. There are three options:
If \texttt{NULL}, the default, the data is inherited from the plot data as specified in the call to \texttt{ggplot()}. A \texttt{data.frame}, or other object, will override the plot data. All objects will be fortified to produce a data frame. See \texttt{fortify()} for which variables will be created.
A function will be called with a single argument, the plot data. The return value must be a \texttt{data.frame}, and will be used as the layer data. A function can be created from a \texttt{formula} (e.g. \texttt{~ head(.x, 10)}).

gem  The geometric object to use to display the data, either as a \texttt{ggproto Geom} subclass or as a string naming the geom stripped of the \texttt{geom_} prefix (e.g. \texttt{"point"} rather than \texttt{"geom_point"}.

position  Position adjustment, either as a string naming the adjustment (e.g. \texttt{"jitter"} to use \texttt{position_jitter}), or the result of a call to a position adjustment function. Use the latter if you need to change the settings of the adjustment.

...  Other arguments passed on to \texttt{layer()}. These are often aesthetics, used to set an aesthetic to a fixed value, like \texttt{colour = "red"} or \texttt{size = 3}. They may also be parameters to the paired geom/stat.

fun  A function, the joint probability density function, must be vectorized in its first two arguments; see examples.

args  Named list of additional arguments passed on to \texttt{fun}.

probs  Probabilities to compute highest density regions for.

xlim, ylim  Range to compute and draw regions. If \texttt{NULL}, defaults to range of data if present.

n  Number of grid points in each direction.

na.rm  If \texttt{FALSE}, the default, missing values are removed with a warning. If \texttt{TRUE}, missing values are silently removed.
show.legend logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.

inherit.aes If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. borders().

stat The statistical transformation to use on the data for this layer, either as a ggproto Geom subclass or as a string naming the stat stripped of the stat_ prefix (e.g. "count" rather than "stat_count")

Aesthetics

geom_hdr_points_fun understands the following aesthetics (required aesthetics are in bold):

- x
- y
- alpha
- color
- fill
- group
- linetype
- size
- subgroup

Computed variables

probs The probability associated with the highest density region, specified by probs.

Examples

# Can plot points colored according to known pdf:
set.seed(1)
df <- data.frame(x = rexp(1000), y = rexp(1000))
f <- function(x, y) dexp(x) * dexp(y)

 ggplot(df, aes(x, y)) +
 geom_hdr_points_fun(fun = f, xlim = c(0, 10), ylim = c(0, 10))

# Also allows for hdrs of a custom parametric model

# generate example data
n <- 1000
th_true <- c(3, 8)

rdata <- function(n, th) {
  gen_single_obs <- function(th) {
    rchisq(2, df = th) # can be anything
  }
  gen_samples <- function(n, th) {
    rep.int(gen_single_obs(th), times = n)
  }
  return(gen_samples(n, th))
}

df <- data.frame(x = rdata(n, th_true))

 ggplot(df, aes(x, y)) +
 geom_hdr_points_fun(fun = rdata, xlim = c(0, 10), ylim = c(0, 10))
df <- replicate(n, gen_single_obs(th))
setNames(as.data.frame(t(df)), c("x", "y"))

data <- rdata(n, th_true)

# estimate unknown parameters via maximum likelihood
likelihood <- function(th) {
  th <- abs(th)  # hack to enforce parameter space boundary
  log_f <- function(v) {
    x <- v[1]; y <- v[2]
    dchisq(x, df = th[1], log = TRUE) + dchisq(y, df = th[2], log = TRUE)
  }
  sum(apply(data, 1, log_f))
}
(th_hat <- optim(c(1, 1), likelihood, control = list(fnscale = -1))$par)

# plot f for the given model
f <- function(x, y, th) dchisq(x, df = th[1]) * dchisq(y, df = th[2])

ggplot(data, aes(x, y)) +
  geom_hdr_points_fun(fun = f, args = list(th = th_hat))

ggplot(data, aes(x, y)) +
  geom_hdr_points_fun(aes(fill = after_stat(probs)), shape = 21, color = "black",
    fun = f, args = list(th = th_hat), na.rm = TRUE) +
  geom_hdr_lines_fun(aes(color = after_stat(probs)), alpha = 1, fun = f, args = list(th = th_hat)) +
  lims(x = c(0, 15), y = c(0, 25))
geom_hdr_rug

probs = c(0.99, 0.95, 0.8, 0.5),
xlim = NULL,
ylim = NULL,
n = 512,
na.rm = FALSE,
show.legend = TRUE,
inherit.aes = TRUE
)

geom_hdr_rug(
  mapping = NULL,
  data = NULL,
  stat = "hdr_rug",
  position = "identity",
  ...
  outside = FALSE,
  sides = "bl",
  length = unit(0.03, "npc"),
  na.rm = FALSE,
  show.legend = TRUE,
  inherit.aes = TRUE
)

Arguments

mapping

Set of aesthetic mappings created by \texttt{aes()}. If specified and \texttt{inherit.aes = TRUE} (the default), it is combined with the default mapping at the top level of the plot. You must supply \texttt{mapping} if there is no plot mapping.

data

The data to be displayed in this layer. There are three options:

If \texttt{NULL}, the default, the data is inherited from the plot data as specified in the call to \texttt{ggplot()}. A \texttt{data.frame}, or other object, will override the plot data. All objects will be fortified to produce a data frame. See \texttt{fortify()} for which variables will be created.

A function will be called with a single argument, the plot data. The return value must be a \texttt{data.frame}, and will be used as the layer data. A function can be created from a formula (e.g. \texttt{~ head(.x, 10)}).

gem

The geometric object to use to display the data, either as a ggproto Geom sub-class or as a string naming the geom stripped of the geom_prefix (e.g. "point" rather than "geom_point")

position

Position adjustment, either as a string naming the adjustment (e.g. "jitter" to use \texttt{position_jitter}), or the result of a call to a position adjustment function. Use the latter if you need to change the settings of the adjustment.

...

Other arguments passed on to \texttt{layer()}. These are often aesthetics, used to set an aesthetic to a fixed value, like colour = "red" or size = 3. They may also be parameters to the paired geom/stat.
Density estimator(s) to use. By default method is used for both x- and y-axis. If specified, method_y will be used for y-axis. Accepts character vector: "kde", "histogram", "freqpoly", or "norm". Alternatively accepts functions which return closures corresponding to density estimates, see ?get_hdr_1d or vignette("method", "ggdensity").

Probabilities to compute highest density regions for.

Range to compute and draw regions. If NULL, defaults to range of data.

Resolution of grid defined by xlim and ylim. Ignored if method = "histogram" or method = "freqpoly".

If FALSE, the default, missing values are removed with a warning. If TRUE, missing values are silently removed.

logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.

If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. borders().

The statistical transformation to use on the data for this layer, either as a ggproto Geom subclass or as a string naming the stat stripped of the stat_ prefix (e.g. "count" rather than "stat_count")

logical that controls whether to move the rug tassels outside of the plot area. Default is off (FALSE). You will also need to use coord_cartesian(clip = "off"). When set to TRUE, also consider changing the sides argument to "tr". See examples.

A string that controls which sides of the plot the rugs appear on. It can be set to a string containing any of "trbl", for top, right, bottom, and left.

A grid::unit() object that sets the length of the rug lines. Use scale expansion to avoid overplotting of data.

geom_hdr_rug understands the following aesthetics (required aesthetics are in bold):

- x
- y
- alpha
- fill
- group
- subgroup

The probability of the highest density region, specified by probs, corresponding to each point.
Examples

```r
cat(set.seed(1)
df <- data.frame(x = rnorm(100), y = rnorm(100))

# Plot marginal HDRs for bivariate data
ggplot(df, aes(x, y)) +
  geom_point() +
  geom_hdr_rug() +
  coord_fixed()

ggplot(df, aes(x, y)) +
  geom_hdr() +
  geom_hdr_rug() +
  coord_fixed()

# Plot HDR for univariate data
ggplot(df, aes(x)) +
  geom_density() +
  geom_hdr_rug()

ggplot(df, aes(y = y)) +
  geom_density() +
  geom_hdr_rug()

# Specify location of marginal HDRs as in ggplot2::geom_rug()
ggplot(df, aes(x, y)) +
  geom_hdr() +
  geom_hdr_rug(sides = "tr", outside = TRUE) +
  coord_fixed(clip = "off")

# Can use same methods of density estimation as geom_hdr().
# For data with constrained support, we suggest setting method = "histogram":
ggplot(df, aes(x^2)) +
  geom_histogram(bins = 30, boundary = 0) +
  geom_hdr_rug(method = "histogram")

ggplot(df, aes(x^2, y^2)) +
  geom_hdr(method = "histogram") +
  geom_hdr_rug(method = "histogram") +
  coord_fixed()
```

---

**geom_hdr_rug_fun**  
*Rug plots of highest density region estimates of univariate pdfs*

**Description**

Compute and plot the highest density regions (HDRs) of specified univariate pdf(s). Note, the plotted objects have probabilities mapped to the alpha aesthetic by default.
Usage

```r
stat_hdr_rug_fun(
  mapping = NULL,
  data = NULL,
  geom = "hdr_rug_fun",
  position = "identity",
  ..., 
  fun_x = NULL,
  fun_y = NULL,
  args_x = list(),
  args_y = list(),
  probs = c(0.99, 0.95, 0.8, 0.5),
  xlim = NULL,
  ylim = NULL,
  n = 512,
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE
)

geom_hdr_rug_fun(
  mapping = NULL,
  data = NULL,
  stat = "hdr_rug_fun",
  position = "identity",
  ..., 
  outside = FALSE,
  sides = "bl",
  length = unit(0.03, "npc"),
  na.rm = FALSE,
  show.legend = TRUE,
  inherit.aes = TRUE
)
```

Arguments

- **mapping**: Set of aesthetic mappings created by `aes()`. If specified and `inherit.aes = TRUE` (the default), it is combined with the default mapping at the top level of the plot. You must supply `mapping` if there is no plot mapping.

- **data**: The data to be displayed in this layer. There are three options:
  - If `NULL`, the default, the data is inherited from the plot data as specified in the call to `ggplot()`.
  - A `data.frame`, or other object, will override the plot data. All objects will be fortified to produce a data frame. See `fortify()` for which variables will be created.
  - A function will be called with a single argument, the plot data. The return value must be a `data.frame`, and will be used as the layer data. A function can be created from a formula (e.g. `~ head(.x, 10)`).
The geometric object to use to display the data, either as a ggproto Geom subclass or as a string naming the geom stripped of the geom_ prefix (e.g. "point" rather than "geom_point")

Position adjustment, either as a string naming the adjustment (e.g. "jitter" to use position_jitter), or the result of a call to a position adjustment function. Use the latter if you need to change the settings of the adjustment.

Other arguments passed on to layer(). These are often aesthetics, used to set an aesthetic to a fixed value, like colour = "red" or size = 3. They may also be parameters to the paired geom/stat.

Functions, the univariate probability density function for the x- and/or y-axis. First argument must be vectorized.

Named list of additional arguments passed on to fun_x and/or fun_y.

Probabilities to compute highest density regions for.

Range to compute and draw regions. If NULL, defaults to range of data.

If FALSE, the default, missing values are removed with a warning. If TRUE, missing values are silently removed.

logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.

If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. borders().

The statistical transformation to use on the data for this layer, either as a ggproto Geom subclass or as a string naming the stat stripped of the stat_ prefix (e.g. "count" rather than "stat_count")

logical that controls whether to move the rug tassels outside of the plot area. Default is off (FALSE). You will also need to use coord_cartesian(clip = "off"). When set to TRUE, also consider changing the sides argument to "tr". See examples.

A string that controls which sides of the plot the rugs appear on. It can be set to a string containing any of "trbl", for top, right, bottom, and left.

A grid::unit() object that sets the length of the rug lines. Use scale expansion to avoid overplotting of data.

geom_hdr_rug_fun() understands the following aesthetics (required aesthetics are in bold):

- x
- y
- alpha
- fill
- group
- subgroup
Computed variables

**probs** The probability of the highest density region, specified by `probs`, corresponding to each point.

Examples

```r
# Plotting data with exponential marginals
df <- data.frame(x = rexp(1e3), y = rexp(1e3))

ggplot(df, aes(x, y)) +
  geom_hdr_rug_fun(fun_x = dexp, fun_y = dexp) +
  geom_point(size = .5) +
  coord_fixed()

# without data/aesthetic mappings

ggplot() +
  geom_hdr_rug_fun(fun_x = dexp, fun_y = dexp, xlim = c(0, 7), ylim = c(0, 7)) +
  coord_fixed()

# Plotting univariate normal data, estimating mean and sd
df <- data.frame(x = rnorm(1e4, mean = 1, sd = 3))

# estimating parameters
mu_hat <- mean(df$x)
sd_hat <- sd(df$x)

ggplot(df, aes(x)) +
  geom_hdr_rug_fun(fun_x = dnorm, args_x = list(mean = mu_hat, sd = sd_hat)) +
  geom_density()

# Equivalent to `method_norm_1d()` with `geom_hdr_rug()`

ggplot(df, aes(x)) +
  geom_hdr_rug(method = method_norm_1d()) +
  geom_density()
```

**get_hdr**

`get_hdr` is used to estimate a 2-dimensional density and compute corresponding HDRs. The estimated density and HDRs are represented in a discrete form as a grid, defined by arguments `rangex`, `rangey`, and `n`. `get_hdr` is used internally by layer functions `stat_hdr()`, `stat_hdr_points()`, `stat_hdr_fun()`, etc.
get_hdr

Usage

get_hdr(
  data = NULL,
  method = "kde",
  probs = c(0.99, 0.95, 0.8, 0.5),
  n = 100,
  rangex = NULL,
  rangey = NULL,
  hdr_membership = TRUE,
  fun,
  args = list()
)

Arguments

data A data frame with columns x and y.
method Either a character ("kde", "mvnorm", "histogram", "freqpoly", or "fun") or method_*() function. See the "The method argument" section below for details.
probs Probabilities to compute HDRs for.
n Resolution of grid representing estimated density and HDRs.
rangex, rangey Range of grid representing estimated density and HDRs, along the x- and y-axes.
hdr_membership Should HDR membership of data points (data) be computed? Defaults to TRUE, although it is computationally expensive for large data sets.
fun Optional, a joint probability density function, must be vectorized in its first two arguments. See the "The fun argument" section below for details.
args Optional, a list of arguments to be provided to fun.

Value

get_hdr returns a list with elements df_est (data.frame), breaks (named numeric), and data (data.frame).

- df_est: the estimated HDRs and density evaluated on the grid defined by rangex, rangey, and n. The column of estimated HDRs (df_est$hdr) is a numeric vector with values from probs. The columns df_est$fhat and df_est$fhat_discretized correspond to the estimated density on the original scale and rescaled to sum to 1, respectively.
- breaks: the heights of the estimated density (df_est$fhat) corresponding to the HDRs specified by probs. Will always have additional element Inf representing the cutoff for the 100% HDR.
- data: the original data provided in the data argument. If hdr_membership is set to TRUE, this includes a column (data$hdr_membership) with the HDR corresponding to each data point.

The method argument

The density estimator used to estimate the HDRs is specified with the method argument. The simplest way to specify an estimator is to provide a character value to method, for example method
get_hdr

"kde" specifies a kernel density estimator. However, this specification is limited to the default behavior of the estimator.

Instead, it is possible to provide a function call, for example: `method = method_kde()`. In many cases, these functions accept parameters governing the density estimation procedure. Here, `method_kde()` accepts parameters `h` and `adjust`, both related to the kernel’s bandwidth. For details, see `?method_kde`. Every method of bivariate density estimation implemented has such corresponding `method_*(())` function, each with an associated help page.

Note: `geom_hdr()` and other layer functions also have `method` arguments which behave in the same way. For more details on the use and implementation of the `method_*(())` functions, see `vignette("method", "ggdensity")`.

The `fun` argument

If `method` is set to "fun", `get_hdr()` expects a bivariate probability density function to be specified with the `fun` argument. It is required that `fun` be a function of at least two arguments (x and y). Beyond these first two arguments, `fun` can have arbitrarily many arguments; these can be set in `get_hdr()` as a named list via the `args` parameter.

Note: `get_hdr()` requires that `fun` be vectorized in x and y. For an example of an appropriate choice of `fun`, see the final example below.

Examples

df <- data.frame(x = rnorm(1e3), y = rnorm(1e3))

# Two ways to specify 'method'
get_hdr(df, method = "kde")
get_hdr(df, method = method_kde())

## Not run:
# If parenthesis are omitted, `get_hdr()` errors
get_hdr(df, method = method_kde)

## End(Not run)

# Estimate different HDRs with 'probs'
get_hdr(df, method = method_kde(), probs = c(.975, .6, .2))

# Adjust estimator parameters with arguments to 'method_kde()'
get_hdr(df, method = method_kde(h = 1))

# Parametric normal estimator of density
get_hdr(df, method = "mvnorm")
get_hdr(df, method = method_mvnorm())

# Compute "population" HDRs of specified bivariate pdf with 'method = "fun"
f <- function(x, y, sd_x = 1, sd_y = 1) dnorm(x, sd = sd_x) * dnorm(y, sd = sd_y)

get_hdr(
  method = "fun", fun = f,
get_hdr_1d

\[ \text{rangex} = c(-5, 5), \text{rangey} = c(-5, 5) \]

get_hdr(
  method = "fun", fun = f,
  rangex = c(-5, 5), rangey = c(-5, 5),
  args = list(sd_x = .5, sd_y = .5) # specify additional arguments w/ `args`
)

---

**get_hdr_1d**  
*Computing the highest density regions of a 1D density*

### Description

`get_hdr_1d` is used to estimate a 1-dimensional density and compute corresponding HDRs. The estimated density and HDRs are represented in a discrete form as a grid, defined by arguments `range` and `n`. `get_hdr_1d` is used internally by layer functions `stat_hdr_rug()` and `stat_hdr_rug_fun()`.

### Usage

```r
get_hdr_1d(
  x = NULL,
  method = "kde",
  probs = c(0.99, 0.95, 0.8, 0.5),
  n = 512,
  range = NULL,
  hdr_membership = TRUE,
  fun,
  args = list()
)
```

### Arguments

- **x**: A vector of data.
- **method**: Either a character ("kde", "norm", "histogram", "freqpoly", or "fun") or `method_*_1d()` function. See the "The method argument" section below for details.
- **probs**: Probabilities to compute HDRs for.
- **n**: Resolution of grid representing estimated density and HDRs.
- **range**: Range of grid representing estimated density and HDRs.
- **hdr_membership**: Should HDR membership of data points (x) be computed?
- **fun**: Optional, a probability density function, must be vectorized in its first argument. See the "The fun argument" section below for details.
- **args**: Optional, a list of arguments to be provided to `fun`.

---

**get_hdr_1d**  
*Computing the highest density regions of a 1D density*
Value

get_hdr_1d returns a list with elements df_est (data.frame), breaks (named numeric), and data (data.frame).

- df_est: the estimated HDRs and density evaluated on the grid defined by range and n. The column of estimated HDRs (df_est$hdr) is a numeric vector with values from probs. The columns df_est$fhat and df_est$fhat_discretized correspond to the estimated density on the original scale and rescaled to sum to 1, respectively.

- breaks: the heights of the estimated density (df_est$fhat) corresponding to the HDRs specified by probs. Will always have additional element Inf representing the cutoff for the 100% HDR.

- data: the original data provided in the data argument. If hdr_membership is set to TRUE, this includes a column (data$hdr_membership) with the HDR corresponding to each data point.

The method argument

The density estimator used to estimate the HDRs is specified with the method argument. The simplest way to specify an estimator is to provide a character value to method, for example method = "kde" specifies a kernel density estimator. However, this specification is limited to the default behavior of the estimator.

Instead, it is possible to provide a function call, for example: method = method_kde_1d(). This is slightly different from the function calls provided in get_hdr(), note the _1d suffix. In many cases, these functions accept parameters governing the density estimation procedure. Here, method_kde_1d() accepts several parameters related to the choice of kernel. For details, see ?method_kde_1d. Every method of univariate density estimation implemented has such corresponding method_*_1d() function, each with an associated help page.

Note: geom_hdr_rug() and other layer functions also have method arguments which behave in the same way. For more details on the use and implementation of the method_*_1d() functions, see vignette("method", "ggdensity").

The fun argument

If method is set to "fun", get_hdr_1d() expects a univariate probability density function to be specified with the fun argument. It is required that fun be a function of at least one argument (x). Beyond this first argument, fun can have arbitrarily many arguments; these can be set in get_hdr_1d() as a named list via the args parameter.

Note: get_hdr_1d() requires that fun be vectorized in x. For an example of an appropriate choice of fun, see the final example below.

Examples

```r
x <- rnorm(1e3)

# Two ways to specify 'method'
get_hdr_1d(x, method = "kde")
get_hdr_1d(x, method = method_kde_1d())
```

## Not run:
ggdensity

A package that allows more flexible computations for visualization of density estimates with ggplot2.

See Also

Useful links:

- [https://jamesotto852.github.io/ggdensity/](https://jamesotto852.github.io/ggdensity/)
- [https://github.com/jamesotto852/ggdensity/](https://github.com/jamesotto852/ggdensity/)

method_freqpoly

Bivariate frequency polygon HDR estimator

Description

Function used to specify bivariate frequency polygon density estimator for `get_hdr()` and layer functions (e.g. `geom_hdr()`).

Usage

```r
method_freqpoly(bins = NULL)
```
Arguments

bins Number of bins along each axis. Either a vector of length 2 or a scalar value which is recycled for both dimensions. Defaults to normal reference rule (Scott, pg 87).

Details

For more details on the use and implementation of the method_*() functions, see vignette("method", "ggdensity").

References

Scott, David W. Multivariate Density Estimation (2e), Wiley.

Examples

```r
set.seed(1)
df <- data.frame(x = rnorm(1e3), y = rnorm(1e3))

ggplot(df, aes(x, y)) +
  geom_hdr(method = method_freqpoly()) +
  geom_point(size = 1)

# The resolution of the frequency polygon estimator can be set via `bins`

ggplot(df, aes(x, y)) +
  geom_hdr(method = method_freqpoly(bins = c(8, 25))) +
  geom_point(size = 1)

# Can also be used with `get_hdr()` for numerical summary of HDRs
res <- get_hdr(df, method = method_freqpoly())
str(res)
```

method_freqpoly_1d | Univariate frequency polygon HDR estimator

Description

Function used to specify univariate frequency polygon density estimator for get_hdr_1d() and layer functions (e.g. geom_hdr_rug()).

Usage

`method_freqpoly_1d(bins = NULL)`

Arguments

bins Number of bins. Defaults to normal reference rule (Scott, pg 59).
Details

For more details on the use and implementation of the method_*_1d() functions, see vignette("method", "ggdensity").

References

Scott, David W. Multivariate Density Estimation (2e), Wiley.

Examples

df <- data.frame(x = rnorm(1e3))

# Strip chart to visualize 1-d data
p <- ggplot(df, aes(x)) +
  geom_jitter(aes(y = 0), width = 0, height = 2) +
  scale_y_continuous(name = NULL, breaks = NULL) +
  coord_cartesian(ylim = c(-3, 3))

p

p + geom_hdr_rug(method = method_freqpoly_1d())

# The resolution of the frequency polygon estimator can be set via 'bins'
p + geom_hdr_rug(method = method_freqpoly_1d(bins = 100))

# Can also be used with 'get_hdr_1d()' for numerical summary of HDRs
res <- get_hdr_1d(df$x, method = method_freqpoly_1d())
str(res)

Method histogram

Bivariate histogram HDR estimator

Description

Function used to specify bivariate histogram density estimator for get_hdr() and layer functions (e.g. geom_hdr()).

Usage

method_histogram(bins = NULL, smooth = FALSE, nudgex = "none", nudgey = "none")

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>bins</td>
<td>Number of bins along each axis. Either a vector of length 2 or a scalar value which is recycled for both dimensions. Defaults to normal reference rule (Scott, pg 87).</td>
</tr>
<tr>
<td>smooth</td>
<td>If TRUE, HDRs are smoothed by the marching squares algorithm.</td>
</tr>
</tbody>
</table>
nudgex, nudgy  Horizontal and vertical rules for choosing witness points when smooth == TRUE. Accepts character vector: "left", "none", "right" (nudgex) or "down", "none", "up" (nudgy).

Details

For more details on the use and implementation of the method_*() functions, see vignette("method", "ggdensity").

References

Scott, David W. Multivariate Density Estimation (2e), Wiley.

Examples

```r
## Not run:

# Histogram estimators can be useful when data has boundary constraints
set.seed(1)
df <- data.frame(x = rexp(1e3), y = rexp(1e3))

ggplot(df, aes(x, y)) +
  geom_hdr(method = method_histogram()) +
  geom_point(size = 1)

# The resolution of the histogram estimator can be set via `bins`
ggplot(df, aes(x, y)) +
  geom_hdr(method = method_histogram(bins = c(8, 25))) +
  geom_point(size = 1)

# By setting `smooth = TRUE`, we can graphically smooth the "blocky" HDRs
ggplot(df, aes(x, y)) +
  geom_hdr(method = method_histogram(smooth = TRUE)) +
  geom_point(size = 1)

# However, we need to set `nudgex` and `nudgey` to align the HDRs correctly
ggplot(df, aes(x, y)) +
  geom_hdr(method = method_histogram(smooth = TRUE, nudgex = "left", nudgey = "down")) +
  geom_point(size = 1)

# Can also be used with `get_hdr()` for numerical summary of HDRs
res <- get_hdr(df, method = method_histogram())
str(res)

## End(Not run)
```
method_histogram_1d  

Univariate histogram HDR estimator

Description

Function used to specify univariate histogram density estimator for get_hdr_1d() and layer functions (e.g. geom_hdr_rug()).

Usage

method_histogram_1d(bins = NULL)

Arguments

bins  
Number of bins. Defaults to normal reference rule (Scott, pg 59).

Details

For more details on the use and implementation of the method_*_1d() functions, see vignette("method", "ggdensity").

References

Scott, David W. Multivariate Density Estimation (2e), Wiley.

Examples

# Histogram estimators can be useful when data has boundary constraints
df <- data.frame(x = rexp(1e3))

# Strip chart to visualize 1-d data
p <- ggplot(df, aes(x)) +
  geom_jitter(aes(y = 0), width = 0, height = 2) +
  scale_y_continuous(name = NULL, breaks = NULL) +
  coord_cartesian(ylim = c(-3, 3))

p

p + geom_hdr_rug(method = method_histogram_1d())

# The resolution of the histogram estimator can be set via `bins`
p + geom_hdr_rug(method = method_histogram_1d(bins = 5))

# Can also be used with `get_hdr_1d()` for numerical summary of HDRs
res <- get_hdr_1d(df$x, method = method_histogram_1d())
str(res)
**method_kde**  

*Bivariate kernel density HDR estimator*

**Description**

Function used to specify bivariate kernel density estimator for `get_hdr()` and layer functions (e.g. `geom_hdr()`).

**Usage**

```r
method_kde(h = NULL, adjust = c(1, 1))
```

**Arguments**

- `h`  
  Bandwidth (vector of length two). If `NULL`, estimated using `MASS::bandwidth.nrd()`.

- `adjust`  
  A multiplicative bandwidth adjustment to be used if 'h' is 'NULL'. This makes it possible to adjust the bandwidth while still using the a bandwidth estimator. For example, `adjust = 1/2` means use half of the default bandwidth.

**Details**

For more details on the use and implementation of the `method_*()` functions, see vignette("method", "ggdensity").

**Examples**

```r
set.seed(1)
df <- data.frame(x = rnorm(1e3, sd = 3), y = rnorm(1e3, sd = 3))

# The defaults of `method_kde()` are the same as the estimator for `ggplot2::geom_density_2d()`

```r
ggplot(df, aes(x, y)) +  
  geom_hdr(method = method_kde()) +  
  geom_point(size = 1)
```  

# The bandwidth of the estimator can be set directly with 'h' or scaled with 'adjust'

```r
ggplot(df, aes(x, y)) +  
  geom_hdr(method = method_kde(h = 1)) +  
  geom_point(size = 1)
```  

```r
ggplot(df, aes(x, y)) +  
  geom_hdr(method = method_kde(adjust = 1/2)) +  
  geom_point(size = 1)
```  

# Can also be used with `get_hdr()` for numerical summary of HDRs
method_kde_1d

res <- get_hdr(df, method = method_kde())
str(res)

---

**method_kde_1d**  
*Univariate kernel density HDR estimator*

**Description**

Function used to specify univariate kernel density estimator for `get_hdr_1d()` and layer functions (e.g. `geom_hdr_rug()`).

**Usage**

```r
method_kde_1d(
  bw = "nrd0",
  adjust = 1,
  kernel = "gaussian",
  weights = NULL,
  window = kernel
)
```

**Arguments**

- **bw**: the smoothing bandwidth to be used. The kernels are scaled such that this is the standard deviation of the smoothing kernel. (Note this differs from the reference books cited below, and from S-PLUS.)
  - `bw` can also be a character string giving a rule to choose the bandwidth. See `bw.nrd`.
  - The default, "nrd0", has remained the default for historical and compatibility reasons, rather than as a general recommendation, where e.g., "SJ" would rather fit, see also Venables and Ripley (2002).
  - The specified (or computed) value of `bw` is multiplied by `adjust`.
- **adjust**: the bandwidth used is actually `adjust*bw`. This makes it easy to specify values like ‘half the default’ bandwidth.
- **kernel, window**: a character string giving the smoothing kernel to be used. This must partially match one of "gaussian", "rectangular", "triangular", "epanechnikov", "biweight", "cosine" or "optcosine", with default "gaussian", and may be abbreviated to a unique prefix (single letter).
  - "cosine" is smoother than "optcosine", which is the usual ‘cosine’ kernel in the literature and almost MSE-efficient. However, "cosine" is the version used by S.
- **weights**: numeric vector of non-negative observation weights, hence of same length as `x`. The default `NULL` is equivalent to `weights = rep(1/nx, nx)` where `nx` is the length of (the finite entries of) `x[]`. If `na.rm = TRUE` and there are `NA`’s in `x`, they *and* the corresponding weights are removed before computations. In that case, when the original weights have summed to one, they are re-scaled to keep doing so.
method_mvnorm

Bivariate parametric normal HDR estimator

Description
Function used to specify bivariate normal density estimator for get_hdr() and layer functions (e.g. geom_hdr()).

Usage
method_mvnorm()

Details
For more details on the use and implementation of the method_() functions, see vignette("method", "ggdensity").

Examples
# Normal estimator is useful when an assumption of normality is appropriate
set.seed(1)
df <- data.frame(x = rnorm(1e3), y = rnorm(1e3))
method_norm_1d

ggplot(df, aes(x, y)) +
  geom_hdr(method = method_mvnorm(), xlim = c(-4, 4), ylim = c(-4, 4)) +
  geom_point(size = 1)

# Can also be used with `get_hdr()` for numerical summary of HDRs
res <- get_hdr(df, method = method_mvnorm())
str(res)

---

method_norm_1d  Univariate parametric normal HDR estimator

**Description**

Function used to specify univariate normal density estimator for `get_hdr_1d()` and layer functions (e.g. `geom_hdr_rug()`).

**Usage**

method_norm_1d()

**Details**

For more details on the use and implementation of the `method_*_1d()` functions, see vignette("method", "ggdensity").

**Examples**

# Normal estimators are useful when an assumption of normality is appropriate
df <- data.frame(x = rnorm(1e3))

ggplot(df, aes(x)) +
  geom_hdr_rug(method = method_norm_1d()) +
  geom_density()

# Can also be used with `get_hdr_1d()` for numerical summary of HDRs
res <- get_hdr_1d(df$x, method = method_norm_1d())
str(res)
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