

NAG Library Function Document

nag_poisson_ci (g07abc)

1 Purpose

nag_poisson_ci (g07abc) computes a confidence interval for the mean argument of the Poisson distribution.

2 Specification

```
#include <nag.h>
#include <nagg07.h>
void nag_poisson_ci (Integer n, double xmean, double clevel, double *tl,
                    double *tu, NagError *fail)
```

3 Description

Given a random sample of size n , denoted by x_1, x_2, \dots, x_n , from a Poisson distribution with probability function

$$p(x) = e^{-\theta} \frac{\theta^x}{x!}, \quad x = 0, 1, 2, \dots$$

the point estimate, $\hat{\theta}$, for θ is the sample mean, \bar{x} .

Given n and \bar{x} this function computes a $100(1 - \alpha)\%$ confidence interval for the argument θ , denoted by $[\theta_l, \theta_u]$, where α is in the interval $(0, 1)$.

The lower and upper confidence limits are estimated by the solutions to the equations

$$e^{-n\theta_l} \sum_{x=T}^{\infty} \frac{(n\theta_l)^x}{x!} = \frac{\alpha}{2},$$

$$e^{-n\theta_u} \sum_{x=0}^T \frac{(n\theta_u)^x}{x!} = \frac{\alpha}{2},$$

where $T = \sum_{i=1}^n x_i = n\hat{\theta}$.

The relationship between the Poisson distribution and the χ^2 -distribution (see page 112 of Hastings and Peacock (1975)) is used to derive the equations

$$\theta_l = \frac{1}{2n} \chi_{2T, \alpha/2}^2,$$

$$\theta_u = \frac{1}{2n} \chi_{2T+2, 1-\alpha/2}^2,$$

where $\chi_{\nu, p}^2$ is the deviate associated with the lower tail probability p of the χ^2 -distribution with ν degrees of freedom.

In turn the relationship between the χ^2 -distribution and the gamma distribution (see page 70 of Hastings and Peacock (1975)) yields the following equivalent equations;

$$\theta_l = \frac{1}{2n} \gamma_{T,2;\alpha/2},$$

$$\theta_u = \frac{1}{2n} \gamma_{T+1,2;1-\alpha/2},$$

where $\gamma_{\alpha,\beta;\delta}$ is the deviate associated with the lower tail probability, δ , of the gamma distribution with shape argument α and scale argument β . These deviates are computed using `nag_deviates_gamma_dist` (g01ffc).

4 References

Hastings N A J and Peacock J B (1975) *Statistical Distributions* Butterworth

Snedecor G W and Cochran W G (1967) *Statistical Methods* Iowa State University Press

5 Arguments

- | | | |
|----|--|---------------------|
| 1: | n – Integer | <i>Input</i> |
| | <i>On entry:</i> n , the sample size. | |
| | <i>Constraint:</i> $n \geq 1$. | |
| 2: | xmean – double | <i>Input</i> |
| | <i>On entry:</i> the sample mean, \bar{x} . | |
| | <i>Constraint:</i> xmean ≥ 0.0 . | |
| 3: | clevel – double | <i>Input</i> |
| | <i>On entry:</i> the confidence level, $(1 - \alpha)$, for two-sided interval estimate. For example clevel = 0.95 gives a 95% confidence interval. | |
| | <i>Constraint:</i> $0.0 < \mathbf{clevel} < 1.0$. | |
| 4: | tl – double * | <i>Output</i> |
| | <i>On exit:</i> the lower limit, θ_l , of the confidence interval. | |
| 5: | tu – double * | <i>Output</i> |
| | <i>On exit:</i> the upper limit, θ_u , of the confidence interval. | |
| 6: | fail – NagError * | <i>Input/Output</i> |
| | The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation). | |

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

On entry, argument $\langle \text{value} \rangle$ had an illegal value.

NE_CONVERGENCE

When using the relationship with the gamma distribution the series to calculate the gamma probabilities has failed to converge.

NE_INT

On entry, **n** = $\langle value \rangle$.
Constraint: **n** > 0.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

An unexpected error has been triggered by this function. Please contact NAG.
See Section 2.7.6 in How to Use the NAG Library and its Documentation for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.
See Section 2.7.5 in How to Use the NAG Library and its Documentation for further information.

NE_REAL

On entry, **clevel** ≤ 0.0 or **clevel** ≥ 1.0 : **clevel** = $\langle value \rangle$.

On entry, **xmean** = $\langle value \rangle$.
Constraint: **xmean** ≥ 0.0 .

7 Accuracy

For most cases the results should have a relative accuracy of $\max(0.5e - 12, 50.0 \times \epsilon)$ where ϵ is the *machine precision* (see `nag_machine_precision` (X02AJC)). Thus on machines with sufficiently high precision the results should be accurate to 12 significant digits. Some accuracy may be lost when $\alpha/2$ or $1 - \alpha/2$ is very close to 0.0, which will occur if **clevel** is very close to 1.0. This should not affect the usual confidence intervals used.

8 Parallelism and Performance

`nag_poisson_ci` (g07abc) is not threaded in any implementation.

9 Further Comments

None.

10 Example

The following example reads in data showing the number of noxious weed seeds and the frequency with which that number occurred in 98 subsamples of meadow grass. The data is taken from page 224 of Snedecor and Cochran (1967). The sample mean is computed as the point estimate of the Poisson argument θ . `nag_poisson_ci` (g07abc) is then called to compute both a 95% and a 99% confidence interval for the argument θ .

10.1 Program Text

```

/* nag_poisson_ci (g07abc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg07.h>

int main(void)
{
    /* Scalars */
    double clevel, sum, tl, tu, xmean;
    Integer exit_status, i, ifreq, n, num;
    NagError fail;

    INIT_FAIL(fail);

    exit_status = 0;
    printf("nag_poisson_ci (g07abc) Example Program Results\n");

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif

    /* Read in the number of Noxious Seeds in a sub sample and
     * the frequency with which that number occurs.
     */

    /* Compute the sample mean */
    sum = 0.0;
    n = 0;

#ifdef _WIN32
    while (scanf_s("%" NAG_IFMT "%" NAG_IFMT "%*[\n] ", &num, &ifreq) != EOF)
#else
    while (scanf("%" NAG_IFMT "%" NAG_IFMT "%*[\n] ", &num, &ifreq) != EOF)
#endif
    {
        sum += (double) num *(double) ifreq;
        n += ifreq;
    }
    xmean = sum / (double) n;

    printf("\n");
    printf("The point estimate of the Poisson parameter = %6.4f\n", xmean);
    for (i = 1; i <= 2; ++i) {
        if (i == 1) {
            clevel = 0.95;
            printf("\n");
            printf("95 percent Confidence Interval for the estimate\n");
        }
        else {
            clevel = 0.99;
            printf("99 percent Confidence Interval for the estimate\n");
        }
    }
    /* nag_poisson_ci (g07abc).
     * Computes confidence interval for the parameter of a
     * Poisson distribution
     */
}

```

```
nag_poisson_ci(n, xmean, clevel, &t1, &tu, &fail);
if (fail.code != NE_NOERROR) {
    printf("Error from nag_poisson_ci (g07abc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

printf("( %6.4f , %6.4f )\n", t1, tu);
printf("\n");
}

END:
return exit_status;
}
```

10.2 Program Data

```
nag_poisson_ci (g07abc) Example Program Data
0 3
1 17
2 26
3 16
4 18
5 9
6 3
7 5
8 0
9 1
10 0
```

10.3 Program Results

```
nag_poisson_ci (g07abc) Example Program Results
```

The point estimate of the Poisson parameter = 3.0204

95 percent Confidence Interval for the estimate
(2.6861 , 3.3848)

99 percent Confidence Interval for the estimate
(2.5874 , 3.5027)
