

NAG Library Function Document

nag_deviates_beta (g01fec)

1 Purpose

nag_deviates_beta (g01fec) returns the deviate associated with the given lower tail probability of the beta distribution.

2 Specification

```
#include <nag.h>
#include <nagg01.h>
double nag_deviates_beta (double p, double a, double b, double tol,
                          NagError *fail)
```

3 Description

The deviate, β_p , associated with the lower tail probability, p , of the beta distribution with parameters a and b is defined as the solution to

$$P(B \leq \beta_p : a, b) = p = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \int_0^{\beta_p} B^{a-1} (1-B)^{b-1} dB, \quad 0 \leq \beta_p \leq 1; a, b > 0.$$

The algorithm is a modified version of the Newton–Raphson method, following closely that of Cran *et al.* (1977).

An initial approximation, β_0 , to β_p is found (see Cran *et al.* (1977)), and the Newton–Raphson iteration

$$\beta_i = \beta_{i-1} - \frac{f(\beta_{i-1})}{f'(\beta_{i-1})},$$

where $f(\beta) = P(B \leq \beta : a, b) - p$ is used, with modifications to ensure that β remains in the range $(0, 1)$.

4 References

Cran G W, Martin K J and Thomas G E (1977) Algorithm AS 109. Inverse of the incomplete beta function ratio *Appl. Statist.* **26** 111–114

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

5 Arguments

- 1: **p** – double *Input*
On entry: p , the lower tail probability from the required beta distribution.
Constraint: $0.0 \leq \mathbf{p} \leq 1.0$.
- 2: **a** – double *Input*
On entry: a , the first parameter of the required beta distribution.
Constraint: $0.0 < \mathbf{a} \leq 10^6$.

- 3: **b** – double *Input*
On entry: *b*, the second parameter of the required beta distribution.
Constraint: $0.0 < \mathbf{b} \leq 10^6$.
- 4: **tol** – double *Input*
On entry: the relative accuracy required by you in the result. If nag_deviates_beta (g01fec) is entered with **tol** greater than or equal to 1.0 or less than $10 \times \mathit{machine\ precision}$ (see nag_machine_precision (X02AJC)), then the value of $10 \times \mathit{machine\ precision}$ is used instead.
- 5: **fail** – NagError * *Input/Output*
The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

On any of the error conditions listed below except **fail.code** = NE_RES_NOT_ACC or NE_SOL_NOT_CONV nag_deviates_beta (g01fec) returns 0.0.

NE_ALLOC_FAIL

Dynamic memory allocation failed.
See Section 3.2.1.2 in the Essential Introduction for further information.

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 3.6.6 in the Essential Introduction for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

NE_REAL_ARG_GT

On entry, **a** = $\langle \mathit{value} \rangle$ and **b** = $\langle \mathit{value} \rangle$.
Constraint: $\mathbf{a} \leq 10^6$.

On entry, **a** = $\langle \mathit{value} \rangle$ and **b** = $\langle \mathit{value} \rangle$.
Constraint: $\mathbf{b} \leq 10^6$.

On entry, **p** = $\langle \mathit{value} \rangle$.
Constraint: $\mathbf{p} \leq 1.0$.

NE_REAL_ARG_LE

On entry, **a** = $\langle \mathit{value} \rangle$ and **b** = $\langle \mathit{value} \rangle$.
Constraint: $\mathbf{a} > 0.0$.

On entry, **a** = $\langle \mathit{value} \rangle$ and **b** = $\langle \mathit{value} \rangle$.
Constraint: $\mathbf{b} > 0.0$.

NE_REAL_ARG_LT

On entry, **p** = $\langle \mathit{value} \rangle$.
Constraint: $\mathbf{p} \geq 0.0$.

NE_RES_NOT_ACC

The requested accuracy has not been achieved. Use a larger value of **tol**. There is doubt concerning the accuracy of the computed result. 100 iterations of the Newton–Raphson method have been performed without satisfying the accuracy criterion (see Section 9). The result should be a reasonable approximation of the solution.

NE_SOL_NOT_CONV

The solution has failed to converge. However, the result should be a reasonable approximation. Requested accuracy not achieved when calculating beta probability. You should try setting **tol** larger.

7 Accuracy

The required precision, given by **tol**, should be achieved in most circumstances.

8 Parallelism and Performance

Not applicable.

9 Further Comments

The typical timing will be several times that of `nag_prob_beta_dist` (g01eec) and will be very dependent on the input argument values. See `nag_prob_beta_dist` (g01eec) for further comments on timings.

10 Example

This example reads lower tail probabilities for several beta distributions and calculates and prints the corresponding deviates until the end of data is reached.

10.1 Program Text

```

/* nag_deviates_beta (g01fec) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 2 revised, 1992.
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagg01.h>

int main(void)
{
    Integer    exit_status = 0;
    double    a, b, p, tol, x;
    NagError fail;

    INIT_FAIL(fail);

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[^\\n]");
#else
    scanf("%*[^\\n]");
#endif
    printf("nag_deviates_beta (g01fec) Example Program Results\\n");
    printf(" Probability      A      B      Deviate\\n\\n");
#ifdef _WIN32
    while (scanf_s("%lf %lf %lf", &p, &a, &b) != EOF)
#else
    while (scanf("%lf %lf %lf", &p, &a, &b) != EOF)
#endif
}

```

```

while (scanf("%lf %lf %lf", &p, &a, &b) != EOF)
#endif
{
    tol = 0.0;
    /* nag_deviates_beta (g01fec).
    * Deviates for the beta distribution
    */
    x = nag_deviates_beta(p, a, b, tol, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_deviates_beta (g01fec).\n%s\n",
            fail.message);
        exit_status = 1;
        if (fail.code != NE_RES_NOT_ACC && fail.code != NE_SOL_NOT_CONV)
        {
            goto END;
        }
    }
    printf("%9.4f%10.3f%10.3f%10.4f\n", p, a, b, x);
}

END:
return exit_status;
}

```

10.2 Program Data

nag_deviates_beta (g01fec) Example Program Data

```

0.5000  1.0  2.0
0.9900  1.5  1.5
0.2500 20.0 10.0

```

10.3 Program Results

nag_deviates_beta (g01fec) Example Program Results

Probability	A	B	Deviates
0.5000	1.000	2.000	0.2929
0.9900	1.500	1.500	0.9672
0.2500	20.000	10.000	0.6105
