

NAG Library Routine Document

G01GDF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

G01GDF returns the probability associated with the lower tail of the noncentral F or variance-ratio distribution, via the routine name.

2 Specification

```
FUNCTION G01GDF (F, DF1, DF2, RLAMDA, TOL, MAXIT, IFAIL)
REAL (KIND=nag_wp) G01GDF
INTEGER MAXIT, IFAIL
REAL (KIND=nag_wp) F, DF1, DF2, RLAMDA, TOL
```

3 Description

The lower tail probability of the noncentral F -distribution with ν_1 and ν_2 degrees of freedom and noncentrality parameter λ , $P(F \leq f : \nu_1, \nu_2; \lambda)$, is defined by

$$P(F \leq f : \nu_1, \nu_2; \lambda) = \int_0^x p(F : \nu_1, \nu_2; \lambda) dF,$$

where

$$P(F : \nu_1, \nu_2; \lambda) = \sum_{j=0}^{\infty} e^{-\lambda/2} \frac{(\lambda/2)^j}{j!} \times \frac{(\nu_1 + 2j)^{(\nu_1+2j)/2} \nu_2^{\nu_2/2}}{B((\nu_1 + 2j)/2, \nu_2/2)} \\ \times u^{(\nu_1+2j-2)/2} [\nu_2 + (\nu_1 + 2j)u]^{-(\nu_1+2j+\nu_2)/2}$$

and $B(\cdot, \cdot)$ is the beta function.

The probability is computed by means of a transformation to a noncentral beta distribution:

$$P(F \leq f : \nu_1, \nu_2; \lambda) = P_{\beta}(X \leq x : a, b; \lambda),$$

where $x = \frac{\nu_1 f}{\nu_1 f + \nu_2}$ and $P_{\beta}(X \leq x : a, b; \lambda)$ is the lower tail probability integral of the noncentral beta distribution with parameters a , b , and λ .

If ν_2 is very large, greater than 10^6 , then a χ^2 approximation is used.

4 References

Abramowitz M and Stegun I A (1972) *Handbook of Mathematical Functions* (3rd Edition) Dover Publications

5 Parameters

1: F – REAL (KIND=nag_wp) *Input*
On entry: f , the deviate from the noncentral F -distribution.
Constraint: $F > 0.0$.

- 2: DF1 – REAL (KIND=nag_wp) Input
On entry: the degrees of freedom of the numerator variance, ν_1 .
Constraint: $0.0 < DF1 \leq 10^6$.
- 3: DF2 – REAL (KIND=nag_wp) Input
On entry: the degrees of freedom of the denominator variance, ν_2 .
Constraint: $DF2 > 0.0$.
- 4: RLAMDA – REAL (KIND=nag_wp) Input
On entry: λ , the noncentrality parameter.
Constraint: $0.0 \leq RLAMDA \leq -2.0 \log(U)$ where U is the safe range parameter as defined by X02AMF.
- 5: TOL – REAL (KIND=nag_wp) Input
On entry: the relative accuracy required by you in the results. If G01GDF is entered with TOL greater than or equal to 1.0 or less than $10 \times$ *machine precision* (see X02AJF), then the value of $10 \times$ *machine precision* is used instead.
- 6: MAXIT – INTEGER Input
On entry: the maximum number of iterations to be used.
Suggested value: 500. See G01GCF and G01GEF for further details.
Constraint: $MAXIT \geq 1$.
- 7: IFAIL – INTEGER Input/Output
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, because for this routine the values of the output parameters may be useful even if $IFAIL \neq 0$ on exit, the recommended value is -1. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: $IFAIL = 0$ unless the routine detects an error or a warning has been flagged (see Section 6).

6 Error Indicators and Warnings

If on entry $IFAIL = 0$ or -1 , explanatory error messages are output on the current error message unit (as defined by X04AAF).

Note: G01GDF may return useful information for one or more of the following detected errors or warnings.

Errors or warnings detected by the routine:

If on exit $IFAIL = 1$ or 3 , then G01GDF returns 0.0.

$IFAIL = 1$

- On entry, $DF1 \leq 0.0$,
- or $DF1 > 10^6$,
- or $DF2 \leq 0.0$,
- or $F \leq 0.0$,
- or $RLAMDA < 0.0$,

or MAXIT < 1,
or RLAMDA > $-2.0\log(U)$, where $U =$ safe range parameter as defined by X02AMF.

IFAIL = 2

The solution has failed to converge in MAXIT iterations. You should try a larger value of MAXIT or TOL.

IFAIL = 3

The required probability cannot be computed accurately. This may happen if the result would be very close to 0.0 or 1.0. Alternatively the values of DF1 and F may be too large. In the latter case you could try using a normal approximation; see Abramowitz and Stegun (1972).

IFAIL = 4

The required accuracy was not achieved when calculating the initial value of the central F (or χ^2) probability. You should try a larger value of TOL. If the χ^2 approximation is being used then G01GDF returns zero otherwise the value returned should be an approximation to the correct value.

IFAIL = -99

An unexpected error has been triggered by this routine. Please contact NAG.
See Section 3.8 in the Essential Introduction for further information.

IFAIL = -399

Your licence key may have expired or may not have been installed correctly.
See Section 3.7 in the Essential Introduction for further information.

IFAIL = -999

Dynamic memory allocation failed.
See Section 3.6 in the Essential Introduction for further information.

7 Accuracy

The relative accuracy should be as specified by TOL. For further details see G01GCF and G01GEF.

8 Parallelism and Performance

Not applicable.

9 Further Comments

When both ν_1 and ν_2 are large a Normal approximation may be used and when only ν_1 is large a χ^2 approximation may be used. In both cases λ is required to be of the same order as ν_1 . See Abramowitz and Stegun (1972) for further details.

10 Example

This example reads values from, and degrees of freedom for, F -distributions, computes the lower tail probabilities and prints all these values until the end of data is reached.

10.1 Program Text

```

Program g01gdfe

!      G01GDF Example Program Text

!      Mark 25 Release. NAG Copyright 2014.

!      .. Use Statements ..
Use nag_library, Only: g01gdf, nag_wp
!      .. Implicit None Statement ..
Implicit None
!      .. Parameters ..
Integer, Parameter          :: nin = 5, nout = 6
!      .. Local Scalars ..
Real (Kind=nag_wp)         :: df1, df2, f, prob, rlamda, tol
Integer                     :: ifail, maxit
!      .. Executable Statements ..
Write (nout,*) 'G01GDF Example Program Results'
Write (nout,*)

!      Skip heading in data file
Read (nin,*)

!      Display titles
Write (nout,*) '      F      DF1      DF2      RLAMDA      PROB'
Write (nout,*)

!      Use default tolerance and suggested number of iterations
tol = 0.0E0_nag_wp
maxit = 100

d_lp: Do
  Read (nin,*,Iostat=ifail) f, df1, df2, rlamda
  If (ifail/=0) Then
    Exit d_lp
  End If

!      Calculate probability
  ifail = -1
  prob = g01gdf(f,df1,df2,rlamda,tol,maxit,ifail)
  If (ifail/=0) Then
    If (ifail<3) Then
      Exit d_lp
    End If
  End If

!      Display results
  Write (nout,99999) f, df1, df2, rlamda, prob
End Do d_lp

99999 Format (1X,4F8.3,F8.4,A,I1)
End Program g01gdfe

```

10.2 Program Data

```

G01GDF Example Program Data
  5.5   1.5   25.5   3.0           :F DF1 DF2 RLAMDA
 39.9   1.0    1.0   2.0           :F DF1 DF2 RLAMDA
  2.5  20.25   1.0   0.0           :F DF1 DF2 RLAMDA

```

10.3 Program Results

G01GDF Example Program Results

F	DF1	DF2	RLAMDA	PROB
5.500	1.500	25.500	3.000	0.8214
39.900	1.000	1.000	2.000	0.8160
2.500	20.250	1.000	0.000	0.5342
