

NAG Library Routine Document

G01TDF

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

G01TDF returns a number of deviates associated with given probabilities of the F or variance-ratio distribution with real degrees of freedom.

2 Specification

SUBROUTINE G01TDF (LTAIL, TAIL, LP, P, LDF1, DF1, LDF2, DF2, F, IVALID, &
IFAIL)

INTEGER LTAIL, LP, LDF1, LDF2, IVALID(*), IFAIL
REAL (KIND=nag_wp) P(LP), DF1(LDF1), DF2(LDF2), F(*)
CHARACTER(1) TAIL(LTAIL)

3 Description

The deviate, f_{p_i} , associated with the lower tail probability, p_i , of the F -distribution with degrees of freedom u_i and v_i is defined as the solution to

$$P(F_i \leq f_{p_i} : u_i, v_i) = p_i = \frac{u_i^{\frac{1}{2}u_i} v_i^{\frac{1}{2}v_i} \Gamma\left(\frac{u_i+v_i}{2}\right)}{\Gamma\left(\frac{u_i}{2}\right)\Gamma\left(\frac{v_i}{2}\right)} \int_0^{f_{p_i}} F_i^{\frac{1}{2}(u_i-2)} (v_i + u_i F_i)^{-\frac{1}{2}(u_i+v_i)} dF_i,$$

where $u_i, v_i > 0$; $0 \leq f_{p_i} < \infty$.

The value of f_{p_i} is computed by means of a transformation to a beta distribution, $P_{i\beta_i}(B_i \leq \beta_i : a_i, b_i)$:

$$P(F_i \leq f_{p_i} : u_i, v_i) = P_{i\beta_i}\left(B_i \leq \frac{u_i f_{p_i}}{u_i f_{p_i} + v_i} : u_i/2, v_i/2\right)$$

and using a call to G01TEF.

For very large values of both u_i and v_i , greater than 10^5 , a Normal approximation is used. If only one of u_i or v_i is greater than 10^5 then a χ^2 approximation is used; see Abramowitz and Stegun (1972).

The input arrays to this routine are designed to allow maximum flexibility in the supply of vector arguments by re-using elements of any arrays that are shorter than the total number of evaluations required. See Section 2.6 in the G01 Chapter Introduction for further information.

4 References

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

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

5 Arguments

1: LTAIL – INTEGER

Input

On entry: the length of the array TAIL.

Constraint: LTAIL > 0.

- 2: TAIL(LTAIL) – CHARACTER(1) array Input
On entry: indicates which tail the supplied probabilities represent. For $j = ((i - 1) \bmod \text{LTAIL}) + 1$, for $i = 1, 2, \dots, \max(\text{LTAIL}, \text{LP}, \text{LDF1}, \text{LDF2})$:
TAIL(j) = 'L'
The lower tail probability, i.e., $p_i = P(F_i \leq f_{p_i} : u_i, v_i)$.
TAIL(j) = 'U'
The upper tail probability, i.e., $p_i = P(F_i \geq f_{p_i} : u_i, v_i)$.
Constraint: TAIL(j) = 'L' or 'U', for $j = 1, 2, \dots, \text{LTAIL}$.
- 3: LP – INTEGER Input
On entry: the length of the array P.
Constraint: LP > 0.
- 4: P(LP) – REAL (KIND=nag_wp) array Input
On entry: p_i , the probability of the required F -distribution as defined by TAIL with $p_i = P(j)$, $j = ((i - 1) \bmod \text{LP}) + 1$.
Constraints:
if TAIL(k) = 'L', $0.0 \leq P(j) < 1.0$;
otherwise $0.0 < P(j) \leq 1.0$.
Where $k = (i - 1) \bmod \text{LTAIL} + 1$ and $j = (i - 1) \bmod \text{LP} + 1$.
- 5: LDF1 – INTEGER Input
On entry: the length of the array DF1.
Constraint: LDF1 > 0.
- 6: DF1(LDF1) – REAL (KIND=nag_wp) array Input
On entry: u_i , the degrees of freedom of the numerator variance with $u_i = \text{DF1}(j)$, $j = ((i - 1) \bmod \text{LDF1}) + 1$.
Constraint: DF1(j) > 0.0, for $j = 1, 2, \dots, \text{LDF1}$.
- 7: LDF2 – INTEGER Input
On entry: the length of the array DF2.
Constraint: LDF2 > 0.
- 8: DF2(LDF2) – REAL (KIND=nag_wp) array Input
On entry: v_i , the degrees of freedom of the denominator variance with $v_i = \text{DF2}(j)$, $j = ((i - 1) \bmod \text{LDF2}) + 1$.
Constraint: DF2(j) > 0.0, for $j = 1, 2, \dots, \text{LDF2}$.
- 9: F(*) – REAL (KIND=nag_wp) array Output
Note: the dimension of the array F must be at least $\max(\text{LTAIL}, \text{LP}, \text{LDF1}, \text{LDF2})$.
On exit: f_{p_i} , the deviates for the F -distribution.

10: IVALID(*) – INTEGER array *Output*

Note: the dimension of the array IVALID must be at least $\max(\text{LTAIL}, \text{LP}, \text{LDF1}, \text{LDF2})$.

On exit: IVALID(*i*) indicates any errors with the input arguments, with

IVALID(*i*) = 0

No error.

IVALID(*i*) = 1

On entry, invalid value supplied in TAIL when calculating f_{p_i} .

IVALID(*i*) = 2

On entry, invalid value for p_i .

IVALID(*i*) = 3

On entry, $u_i \leq 0.0$,
or $v_i \leq 0.0$.

IVALID(*i*) = 4

The solution has not converged. The result should still be a reasonable approximation to the solution.

IVALID(*i*) = 5

The value of p_i is too close to 0.0 or 1.0 for the result to be computed. This will only occur when the large sample approximations are used.

11: IFAIL – INTEGER *Input/Output*

On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this argument you should refer to Section 3.4 in How to Use the NAG Library and its Documentation 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 arguments 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: G01TDF may return useful information for one or more of the following detected errors or warnings.

Errors or warnings detected by the routine:

IFAIL = 1

On entry, at least one value of TAIL, P, DF1, DF2 was invalid, or the solution failed to converge. Check IVALID for more information.

IFAIL = 2

On entry, array size = $\langle \text{value} \rangle$.
Constraint: LTAIL > 0.

IFAIL = 3

On entry, array size = $\langle \text{value} \rangle$.
Constraint: LP > 0.

IFAIL = 4

On entry, array size = $\langle value \rangle$.
Constraint: LDF1 > 0.

IFAIL = 5

On entry, array size = $\langle value \rangle$.
Constraint: LDF2 > 0.

IFAIL = -99

An unexpected error has been triggered by this routine. Please contact NAG.

See Section 3.9 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -399

Your licence key may have expired or may not have been installed correctly.

See Section 3.8 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -999

Dynamic memory allocation failed.

See Section 3.7 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

The result should be accurate to five significant digits.

8 Parallelism and Performance

G01TDF is not threaded in any implementation.

9 Further Comments

For higher accuracy G01TEF can be used along with the transformations given in Section 3.

10 Example

This example reads the lower tail probabilities for several F -distributions, and calculates and prints the corresponding deviates.

10.1 Program Text

```

Program g01tdfe
!   G01TDF Example Program Text

!   Mark 26 Release. NAG Copyright 2016.

!   .. Use Statements ..
Use nag_library, Only: g01tdf, nag_wp
!   .. Implicit None Statement ..
Implicit None
!   .. Parameters ..
Integer, Parameter          :: nin = 5, nout = 6
!   .. Local Scalars ..
Integer                     :: i, ifail, ldf1, ldf2, lout, lp,      &
                             ltail
!   .. Local Arrays ..
Real (Kind=nag_wp), Allocatable :: df1(:), df2(:), f(:), p(:)
Integer, Allocatable          :: ivalid(:)
Character (1), Allocatable    :: tail(:)

```

```

!      .. Intrinsic Procedures ..
      Intrinsic                               :: max, mod, repeat
!      .. Executable Statements ..
      Write (nout,*) 'G01TDF Example Program Results'
      Write (nout,*)

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

!      Read in the input vectors
      Read (nin,*) ltail
      Allocate (tail(ltail))
      Read (nin,*) tail(1:ltail)

      Read (nin,*) lp
      Allocate (p(lp))
      Read (nin,*) p(1:lp)

      Read (nin,*) ldf1
      Allocate (df1(ldf1))
      Read (nin,*) df1(1:ldf1)

      Read (nin,*) ldf2
      Allocate (df2(ldf2))
      Read (nin,*) df2(1:ldf2)

!      Allocate memory for output
      lout = max(ltail,lp,ldf1,ldf2)
      Allocate (f(lout),ivalid(lout))

!      Calculate deviates (inverse CDF)
      ifail = -1
      Call g01tdf(ltail,tail,lp,p,ldf1,df1,ldf2,df2,f,ivalid,ifail)

      If (ifail==0 .Or. ifail==1) Then
!      Display titles
      Write (nout,*)
      '      TAIL      P      DF1      DF2      F      IVALID'      &
      Write (nout,*) repeat('-',57)

!      Display results
      Do i = 1, lout
      Write (nout,99999) tail(mod(i-1,ltail)+1), p(mod(i-1,lp)+1),      &
      df1(mod(i-1,ldf1)+1), df2(mod(i-1,ldf2)+1), f(i), ivalid(i)
      End Do
      End If

99999 Format (5X,A1,4X,F6.3,2(4X,F6.2),3X,F7.3,4X,I3)
      End Program g01tdfe

```

10.2 Program Data

```

G01TDF Example Program Data
1      :: LTAIL
'L'    :: TAIL
3      :: LP
0.984 0.9 0.534      :: P
3      :: LDF1
10.0 1.0 20.25      :: DF1
3      :: LDF2
25.5 1.0 1.0      :: DF2

```

10.3 Program Results

G01TDF Example Program Results

TAIL	P	DF1	DF2	F	IVALID
L	0.984	10.00	25.50	2.847	0
L	0.900	1.00	1.00	39.863	0
L	0.534	20.25	1.00	2.498	0
