

NAG Library Chapter Contents

g07 – Univariate Estimation

g07 Chapter Introduction

Function Name	Mark of Introduction	Purpose
g07aac	7	nag_binomial_ci Computes confidence interval for the parameter of a binomial distribution
g07abc	7	nag_poisson_ci Computes confidence interval for the parameter of a Poisson distribution
g07bbc	7	nag_censored_normal Computes maximum likelihood estimates for parameters of the Normal distribution from grouped and/or censored data
g07bec	7	nag_estim_weibull Computes maximum likelihood estimates for parameters of the Weibull distribution
g07bfc	9	nag_estim_gen_pareto Estimates parameter values of the generalized Pareto distribution
g07cac	4	nag_2_sample_t_test Computes <i>t</i> -test statistic for a difference in means between two Normal populations, confidence interval
g07dac	3	nag_median_1var Robust estimation, median, median absolute deviation, robust standard deviation
g07dbc	4	nag_robust_m_estim_1var Robust estimation, <i>M</i> -estimates for location and scale parameters, standard weight functions
g07dcc	7	nag_robust_m_estim_1var_usr Robust estimation, <i>M</i> -estimates for location and scale parameters, user-defined weight functions
g07ddc	4	nag_robust_trimmed_1var Trimmed and winsorized mean of a sample with estimates of the variances of the two means
g07eac	7	nag_rank_ci_1var Robust confidence intervals, one-sample
g07ebc	7	nag_rank_ci_2var Robust confidence intervals, two-sample
g07gac	23	nag_outlier_peirce Outlier detection using method of Peirce, raw data or single variance supplied
g07gbc	23	nag_outlier_peirce_two_var Outlier detection using method of Peirce, two variances supplied
