

NAG Library Chapter Contents

G07 – Univariate Estimation

G07 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

Routine Name	Mark of Introduction	Purpose
G07AAF	15	nagf_univar_ci_binomial Computes confidence interval for the parameter of a binomial distribution
G07ABF	15	nagf_univar_ci_poisson Computes confidence interval for the parameter of a Poisson distribution
G07BBF	15	nagf_univar_estim_normal Computes maximum likelihood estimates for parameters of the Normal distribution from grouped and/or censored data
G07BEF	15	nagf_univar_estim_weibull Computes maximum likelihood estimates for parameters of the Weibull distribution
G07BFF	23	nagf_univar_estim_genpareto Estimates parameter values of the generalized Pareto distribution
G07CAF	15	nagf_univar_ttest_2normal Computes <i>t</i> -test statistic for a difference in means between two Normal populations, confidence interval
G07DAF	13	nagf_univar_robust_1var_median Robust estimation, median, median absolute deviation, robust standard deviation
G07DBF	13	nagf_univar_robust_1var_mestim Robust estimation, <i>M</i> -estimates for location and scale parameters, standard weight functions
G07DCF	13	nagf_univar_robust_1var_mestim_wgt Robust estimation, <i>M</i> -estimates for location and scale parameters, user-defined weight functions
G07DDF	14	nagf_univar_robust_1var_trimmed Computes a trimmed and winsorized mean of a single sample with estimates of their variance
G07EAF	16	nagf_univar_robust_1var_ci Robust confidence intervals, one-sample
G07EBF	16	nagf_univar_robust_2var_ci Robust confidence intervals, two-sample
G07GAF	23	nagf_univar_outlier_peirce_1var Outlier detection using method of Peirce, raw data or single variance supplied
G07GBF	23	nagf_univar_outlier_peirce_2var Outlier detection using method of Peirce, two variances supplied
