Package ‘BiasedUrn’

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Title Biased Urn Model Distributions
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Description Statistical models of biased sampling in the form of
univariate and multivariate noncentral hypergeometric distributions,
including Wallenius' noncentral hypergeometric distribution and
Fisher's noncentral hypergeometric distribution
(also called extended hypergeometric distribution).
See vignette(``UrnTheory'') for explanation of these distributions.
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Biased Urn Model Distributions

Description

Statistical models of biased sampling in the form of univariate and multivariate noncentral hypergeometric distributions, including Wallenius’ noncentral hypergeometric distribution and Fisher’s noncentral hypergeometric distribution (also called extended hypergeometric distribution).

These are distributions that you can get when taking colored balls from an urn without replacement, with bias. The univariate distributions are used when there are two colors of balls. The multivariate distributions are used when there are more than two colors of balls.

The (central) univariate and multivariate hypergeometric distribution can be obtained by setting odds = 1.

Please see vignette("UrnTheory") for a definition of these distributions and how to decide which distribution to use in a specific case.

Details

- Package: BiasedUrn
- Type: Package
- Version: 1.06
- Date: 2013-11-06
- License: GPL

Univariate functions in this package

- Wallenius’ noncentral hypergeometric: dWNCHypergeo, pWNCHypergeo, qWNCHypergeo, rWNCHypergeo, meanWNCHypergeo, varWNCHypergeo, modeWNCHypergeo, oddsWNCHypergeo, numWNCHypergeo, minHypergeo, maxHypergeo
- Fisher’s noncentral hypergeometric: dFNCHypergeo, pFNCHypergeo, qFNCHypergeo, rFNCHypergeo, meanFNCHypergeo, varFNCHypergeo, modeFNCHypergeo, oddsFNCHypergeo, numFNCHypergeo, minHypergeo, maxHypergeo

Multivariate functions in this package

- Wallenius’ noncentral hypergeometric: dMWNCHypergeo, rMWNCHypergeo
- Fisher’s noncentral hypergeometric: dMFNCHypergeo, rMFNCHypergeo
BiasedUrn-Multivariate

Calculate mean
Calculate variance
Calculate mean and variance
Estimate odds from mean
Estimate number from mean and odds
Minimum x
Maximum x

meanMWNCHypergeo
varMWNCHypergeo
momentsMWNCHypergeo
oddsMWNCHypergeo
numMWNCHypergeo
minMHypergeo
maxMHypergeo

Note
The implementation cannot run safely in multiple threads simultaneously

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References
http://www.agner.org/random/

See Also
vignette("UrnTheory")
BiasedUrn-Univariate.
BiasedUrn-Multivariate.
dhyper
fisher.test

Examples
dwnchypergeo(12, 25, 32, 20, 2.5)

BiasedUrn-Multivariate

Biased urn models: Multivariate distributions

Description
Statistical models of biased sampling in the form of multivariate noncentral hypergeometric distributions, including Wallenius’ noncentral hypergeometric distribution and Fisher’s noncentral hypergeometric distribution (also called extended hypergeometric distribution).

These are distributions that you can get when taking colored balls from an urn without replacement, with bias. The univariate distributions are used when there are two colors of balls. The multivariate distributions are used when there are more than two colors of balls.

Please see vignette("UrnTheory") for a definition of these distributions and how to decide which distribution to use in a specific case.
Usage

- `dMNCHypergeo(x, m, n, odds, precision = 1E-7)`
- `dMFNCHypergeo(x, m, n, odds, precision = 1E-7)`
- `rMNCHypergeo(nran, m, n, odds, precision = 1E-7)`
- `rMFNCHypergeo(nran, m, n, odds, precision = 1E-7)`
- `meanMNCHypergeo(m, n, odds, precision = 0.1)`
- `meanMFNCHypergeo(m, n, odds, precision = 0.1)`
- `varMNCHypergeo(m, n, odds, precision = 0.1)`
- `varMFNCHypergeo(m, n, odds, precision = 0.1)`
- `momentsMNCHypergeo(m, n, odds, precision = 0.1)`
- `momentsMFNCHypergeo(m, n, odds, precision = 0.1)`
- `oddsMNCHypergeo(mu, m, n, precision = 0.1)`
- `oddsMFNCHypergeo(mu, m, n, precision = 0.1)`
- `numMNCHypergeo(mu, n, N, odds, precision = 0.1)`
- `numMFNCHypergeo(mu, n, N, odds, precision = 0.1)`
- `minMHypergeo(m, n)`
- `maxMHypergeo(m, n)`

Arguments

- **x**: Number of balls of each color sampled. Vector with length = number of colors, or matrix with nrows = number of colors.
- **m**: Initial number of balls of each color in the urn. Length of vector = number of colors.
- **n**: Total number of balls sampled. Scalar.
- **N**: Total number of balls in urn before sampling. Scalar.
- **odds**: Odds or weight for each color, arbitrarily scaled. Length of vector = number of colors. Gives the (central) multivariate hypergeometric distribution if all odds are equal.
- **nran**: Number of random variates to generate. Scalar.
- **mu**: Mean x for each color. Length of vector = number of colors.
- **precision**: Desired precision of calculation. Scalar.

Details

**Allowed parameter values**

x, m, odds and mu are all vectors with one element for each color. These vectors must have the same length. x can also be a matrix with one column for each observation. The number of rows in this matrix must be equal to the number of colors. The maximum number of colors is currently set to 32.

All parameters must be non-negative. n cannot exceed N = sum(m). The odds may be arbitrarily scaled. The code has been tested with odds ratios in the range $10^{-9} \ldots 10^9$ and zero. The code may work with odds ratios outside this range, but errors or NAN can occur for extreme values of odds. A ball with odds = 0 is equivalent to no ball. mu must be within the possible range of x.

**Calculation time**

The calculation time depends on the specified precision and the number of colors. The calculation
time can be high for \texttt{rMWNCHypergeo} and \texttt{rMFNCHypergeo} when \texttt{nran} is high. The calculation time can be extremely high for \texttt{dMFNCHypergeo} when \texttt{n} is high and the number of colors is high. The calculation time can be extremely high for the mean... var... and moments... functions when \texttt{precision} < 0.1 and \texttt{n} is high and the number of colors is high.

\textbf{Value}

\texttt{dMWNCHypergeo} and \texttt{dMFNCHypergeo} return the probability mass function for the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A single value is returned if \(x\) is a vector with length = number of colors. Multiple values are returned if \(x\) is a matrix with one column for each observation. The number of rows must be equal to the number of colors.

\texttt{rMWNCHypergeo} and \texttt{rMFNCHypergeo} return random vectors with the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A vector is returned when \texttt{nran} = 1. A matrix with one column for each observation is returned when \texttt{nran} > 1.

\texttt{meanMWNCHypergeo} and \texttt{meanMFNCHypergeo} return the mean of the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A simple and fast approximation is used when \texttt{precision} \(\geq 0.1\). A full calculation of all possible \(x\) combinations is used when \texttt{precision} < 0.1. This can take extremely long time when the number of colors is high.

\texttt{varMWNCHypergeo} and \texttt{varMFNCHypergeo} return the variance of the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A simple and fast approximation is used when \texttt{precision} \(\geq 0.1\). A full calculation of all possible \(x\) combinations is used when \texttt{precision} < 0.1. This can take extremely long time when the number of colors is high.

\texttt{momentsMWNCHypergeo} and \texttt{momentsMFNCHypergeo} return a data frame with the mean and variance of the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. Calculating the mean and variance in the same operation saves time when \texttt{precision} < 0.1.

\texttt{oddsMWNCHypergeo} and \texttt{oddsMFNCHypergeo} estimate the odds from an observed mean for the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A vector of odds is returned if \(\text{mu}\) is a vector. A matrix is returned if \(\text{mu}\) is a matrix with one row for each color. A simple and fast approximation is used regardless of the specified precision. Exact calculation is not supported. See \texttt{demo(OddsPrecision)}.

\texttt{numMWNCHypergeo} and \texttt{numMFNCHypergeo} estimate the number of balls of each color in the urn before sampling from experimental mean and known odds ratios for Wallenius’ and Fisher’s noncentral hypergeometric distributions. The returned \(m\) values are not integers. A vector of \(m\) is returned if \(\text{mu}\) is a vector. A matrix of \(m\) is returned if \(\text{mu}\) is a matrix with one row for each color. A simple and fast approximation is used regardless of the specified precision. Exact calculation is not supported. The precision of calculation is indicated by \texttt{demo(OddsPrecision)}.

\texttt{minMHypergeo} and \texttt{maxMHypergeo} calculate the minimum and maximum value of \(x\) for the multivariate distributions. The values are valid for the multivariate Wallenius’ and Fisher’s noncentral hypergeometric distributions as well as for the multivariate (central) hypergeometric distribution.
BiasedUrn-Univariate

References

http://www.agner.org/random/

See Also

vignette("UrnTheory")
BiasedUrn-Univariate.
BiasedUrn.

Examples

# get probability
dwNCHypergeo(c(8,10,6), c(20,30,20), 24, c(1.,2.5,1.8))

BiasedUrn-Univariate  Biased urn models: Univariate distributions

Description

Statistical models of biased sampling in the form of noncentral hypergeometric distributions, including Wallenius’ noncentral hypergeometric distribution and Fisher's noncentral hypergeometric distribution (also called extended hypergeometric distribution).

These are distributions that you can get when taking colored balls from an urn without replacement, with bias. The univariate distributions are used when there are two colors of balls. The multivariate distributions are used when there are more than two colors of balls.

Please see vignette("UrnTheory") for a definition of these distributions and how to decide which distribution to use in a specific case.

Usage

dwNCHypergeo(x, m1, m2, n, odds, precision=1E-7)
dFNCHypergeo(x, m1, m2, n, odds, precision=1E-7)
pwNCHypergeo(x, m1, m2, n, odds, precision=1E-7, lower.tail=TRUE)
pFNCHypergeo(p, m1, m2, n, odds, precision=1E-7, lower.tail=TRUE)
qwNCHypergeo(p, m1, m2, n, odds, precision=1E-7, lower.tail=TRUE)
qFNCHypergeo(p, m1, m2, n, odds, precision=1E-7, lower.tail=TRUE)
rwNCHypergeo(nran, m1, m2, n, odds, precision=1E-7)
rFNCHypergeo(nran, m1, m2, n, odds, precision=1E-7)
meanwNCHypergeo(m1, m2, n, odds, precision=1E-7)
meanFNCHypergeo(m1, m2, n, odds, precision=1E-7)
varwNCHypergeo(m1, m2, n, odds, precision=1E-7)
varFNCHypergeo(m1, m2, n, odds, precision=1E-7)
modewNCHypergeo(m1, m2, n, odds, precision=1E-7)
modeFNCHypergeo(m1, m2, n, odds, precision=0)
oddswNCHypergeo(mu, m1, m2, n, precision=0.1)
oddsFNCHypergeo(mu, m1, m2, n, precision=0.1)
Arguments

- **x**: Number of red balls sampled.
- **m1**: Initial number of red balls in the urn.
- **m2**: Initial number of white balls in the urn.
- **n**: Total number of balls sampled.
- **N**: Total number of balls in urn before sampling.
- **odds**: Probability ratio of red over white balls.
- **p**: Cumulative probability.
- **nran**: Number of random variates to generate.
- **mu**: Mean x.
- **precision**: Desired precision of calculation.
- **lower.tail**: if TRUE (default), probabilities are $P(X \leq x)$, otherwise, $P(X > x)$.

Details

**Allowed parameter values**

All parameters must be non-negative. $n$ cannot exceed $N = m1 + m2$. The code has been tested with odds in the range $10^{-9} \ldots 10^9$ and zero. The code may work with odds outside this range, but errors or NaN can occur for extreme values of odds. A ball with odds = 0 is equivalent to no ball. $mu$ must be within the possible range of $x$.

**Calculation time**

The calculation time depends on the specified precision.

Value

**dWNCHypergeo** and **dFNCHypergeo** return the probability mass function for Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A single value is returned if $x$ is a scalar. Multiple values are returned if $x$ is a vector.

**pWNCHypergeo** and **pFNCHypergeo** return the cumulative probability function for Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A single value is returned if $x$ is a scalar. Multiple values are returned if $x$ is a vector.

**qWNCHypergeo** and **qFNCHypergeo** return the quantile function for Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A single value is returned if $p$ is a scalar. Multiple values are returned if $p$ is a vector.

**rWNCHypergeo** and **rFNCHypergeo** return random variates with Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively.
meanWNCHypergeo and meanFNCHypergeo calculate the mean of Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A simple and fast approximation is used when \( \text{precision} \geq 0.1 \).

varWNCHypergeo and varFNCHypergeo calculate the variance of Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively. A simple and fast approximation is used when \( \text{precision} \geq 0.1 \).

modeWNCHypergeo and modeFNCHypergeo calculate the mode of Wallenius’ and Fisher’s noncentral hypergeometric distribution, respectively.

oddsWNCHypergeo and oddsFNCHypergeo estimate the odds of Wallenius’ and Fisher’s noncentral hypergeometric distribution from a measured mean. A single value is returned if \( \mu \) is a scalar. Multiple values are returned if \( \mu \) is a vector. A simple and fast approximation is used regardless of the specified precision. Exact calculation is not supported. See \texttt{demo(OddsPrecision)}.

numWNCHypergeo and numFNCHypergeo estimate the number of balls of each color in the urn before sampling from an experimental mean and a known odds ratio for Wallenius’ and Fisher’s noncentral hypergeometric distributions. The returned numbers \( m_1 \) and \( m_2 \) are not integers. A vector of \( m_1 \) and \( m_2 \) is returned if \( \mu \) is a scalar. A matrix is returned if \( \mu \) is a vector. A simple approximation is used regardless of the specified precision. Exact calculation is not supported. The precision of calculation is indicated by \texttt{demo(OddsPrecision)}.

\minHypergeo \text{ and } \maxHypergeo \text{ calculate the minimum and maximum value of } x. \text{ The value is valid for Wallenius’ and Fisher’s noncentral hypergeometric distribution as well as for the (central) hypergeometric distribution.}

\textbf{References}

\texttt{http://www.agner.org/random/}

\textbf{See Also}

\texttt{vignette("UrnTheory")}
\texttt{BiasedUrn-Multivariate.}
\texttt{BiasedUrn.}
\texttt{fisher.test}

\textbf{Examples}

\# get probability
\dwnCHypergeo(12, 25, 32, 20, 2.5)
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