

Package ‘PoissonMultinomial’

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Type Package

Title The Poisson Multinomial Distribuion

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Maintainer Yili Hong <yilihong@vt.edu>

Description Applying exact, simulation and approximation methods for computing probability mass functions, cumulative distribution functions of Poisson-Multinomial distributions together with a random number generator to conduct Poisson-Multinomial distribution sampling. The exact method is based on fast Fourier transformation of the characteristic functions of Poisson-Multinomial distributions. Simulation method is built via naive sampling scheme of different multinomial distributions. Approximation method is designed by asymptotic distributions of Poisson-Multinomial distributions, which are normal.

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Author Yili Hong [aut, cre],
Zhengzhi Lin [aut, ctb],
Yueyao Wang [aut, ctb],
Florian Junge [aut, ctb]

Archs i386, x64

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dpmd

*Probability Mass Function of Poisson-Multinomial Distributions***Description**

Probability mass function of Poisson-Multinomial distributions specified by input matrix and computed through selected method. This function is capable for computation of the whole probability mass function as well as of one single probability mass point.

Usage

```
dpmd(pmat, xmat = NULL, method = "DFT-CF", B = 1000)
```

Arguments

pmat	An $n \times m$ matrix of probabilities. n is the number of independent trials. m is the number of categories. Also called success probability matrix. Each row of pmat describes the success probability for the corresponding trial and it should add up to 1.
xmat	Result matrix of column dimension m (probability mass point) specified by user. Each row of the matrix should have the form $x = (x_1, \dots, x_m)$ which is used for computing $P(X_1 = x_1, \dots, X_m = x_m)$, the values of x should sum up to n .
method	Character string stands for the method selected by user to compute the probability mass. The method can only be one of the following four: "DFT-CF", "NA", "SIM",
B	Number of repetitions in the simulation method. Will be ignored if users do not choose "SIM" method.

Details

Consider n independent trials and each trial leads to a success for exactly one of m categories. Each category has varying success probabilities from different trials. The Poisson multinomial distribution (PMD) gives the probability of any particular combination of numbers of successes for the m categories. The success probabilities form an $n \times m$ matrix, which is called the success probability matrix and denoted by pmat. For the methods we applied in dpmd, "DFT-CF" is an exact method to calculate all mass points of Poisson-Multinomial Distributions via FFT algorithm. When the dimension of pmat increases, the computation burden of "DFT-CF" might challenge the capability of a computer because the method automatically compute all probability mass points regardless the input of xmat.

"SIM" is a simulation method using a naive simulation scheme to calculate the whole probability mass function. Notice that the accuracy and running time will be affected by user choice of B. Usually $B=1e5$ or $1e6$ will be accurate enough. Increasing B to larger than $1e8$ will heavily aggravate computational burden of a CPU or GPU.

"NA" is an approximation method using Normal approximation to compute the probability mass function of xmat vector specified by user. This method requires an input of xmat.

Notice if xmat is not specified then it will be NULL, dpmd will compute the whole pmf if the selected method is "SIM" or "DFT-CF". Under the input of xmat, only the probability mass function limited by xmat will be computed.

Value

For a given `xmat`, `dpmd` returns the probability mass function at points specified by `xmat`. If `xmat` is `NULL`, all mass points of a given `pmat` will be computed and stored in an output multi-dimensional array, say, `res`. Let the dimension of `pmat` is $n \times m$, `res` will be a $n \times (m - 1)$ array. Then $P(X_1 = x_1, \dots, X_m = x_m)$ will be `res[x1 + 1, ..., xm-1 + 1]`. For instance, for the `pmat` matrix in the following example, the value of the array element `res[1,2,1]=0.90` means the value of probability mass point $P(X_1 = 0, X_2 = 1, X_3 = 0, X_4 = 2) = 0.90$.

Examples

```
pp <- matrix(c(.1, .1, .1, .7, .1, .3, .3, .3, .5, .2, .1, .2), nrow = 3, byrow = TRUE)
x <- matrix(c(0,0,1,2), nrow=1)
x1 <- matrix(c(0,0,1,2,2,1,0,0),nrow=2,byrow=TRUE)

dpmd(pmat = pp)
dpmd(pmat = pp, xmat = x1)
dpmd(pmat = pp, xmat = x)

dpmd(pmat = pp, xmat = x, method = "NA" )
dpmd(pmat = pp, xmat = x1, method = "NA" )

dpmd(pmat = pp, method = "SIM", B = 1e3)
dpmd(pmat = pp, xmat = x, method = "SIM", B = 1e3)
dpmd(pmat = pp, xmat = x1, method = "SIM", B = 1e3)
```

ppmd	<i>Cumulative Distribution Function of Poisson-Multinomial Distribution</i>
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Description

This function computes cumulative distribution function of Poisson-Multinomial distributions that specified by input probability matrix via given method.

Usage

```
ppmd(pmat, xmat, method = "DFT-CF", B = 1000)
```

Arguments

<code>pmat</code>	An $n \times m$ matrix of probabilities. n is the number of independent trials. m is the number of categories. Each row of <code>pmat</code> describes the success probability for the corresponding trial and it should add up to 1.
<code>xmat</code>	A matrix with column number m and each row has the form $x = (x_1, \dots, x_m)$ for computing $P(X_1 \leq x_1, \dots, X_m \leq x_m)$.
<code>method</code>	Character string stands for the method selected by user to compute the probability mass. The method can only be one of the following three: "DFT-CF", "NA", "SIM".
<code>B</code>	Number of repetitions in the simulation method. Will be ignored if users do not choose "SIM" method.

Details

See Details in `dpmd` for the definition of the PMD and the introduction of notations. `ppmd` computes the cumulative distribution function by adding all probability mass points within hyper-dimensional space limited by x .

"DFT-CF" is an exact method to calculate all mass points of Poisson-Multinomial Distributions via FFT algorithm. "SIM" is a simulation method using a naive simulation scheme to calculate the whole probability mass function. "NA" is an approximation method using Normal approximation method.

Value

The value of $P(X_1 \leq x_1, \dots, X_m \leq x_m)$ of given $x = (x_1, \dots, x_m)$.

Examples

```
pp <- matrix(c(.1, .1, .1, .7, .1, .3, .3, .3, .5, .2, .1, .2), nrow = 3, byrow = TRUE)
x <- matrix(c(3,2,1,3),nrow=1)
x1 <- matrix(c(0,0,1,2,2,1,0,0),nrow=2,byrow=TRUE)

ppmd(pmat = pp, xmat = x)
ppmd(pmat = pp, xmat = x1)

ppmd(pmat = pp, xmat = x, method = "NA")
ppmd(pmat = pp, xmat = x1, method = "NA")

ppmd(pmat = pp, xmat = x, method = "SIM", B = 1e3)
ppmd(pmat = pp, xmat = x1, method = "SIM", B = 1e3)
```

rpmd

Poisson-Multinomial Distribution Random Number Generator

Description

Generating random samples from Poisson-Multinomial distribution based on a given success probability matrix.

Usage

```
rpmd(pmat, s = 1)
```

Arguments

<code>pmat</code>	The $n \times m$ success probability matrix, where n is the number of independent trials and m is the number of categories. Each row of <code>pmat</code> describes the success probability for the corresponding trial, which adds up to 1.
<code>s</code>	The number of samples to be generated.

Value

An $s \times m$ matrix of samples, each row stands for one sample from the PMD with success probability matrix `pmat`.

Examples

```
pp <- matrix(c(.1, .1, .1, .7, .1, .3, .3, .3, .5, .2, .1, .2), nrow = 3, byrow = TRUE)

rpmd(pmat = pp, s = 5)
```

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