

Package ‘inteli’

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Title Interval Estimation by Likelihoodist (LI) Compared to Frequentist (CI)

Version 0.1.0

Description Parameter estimation via likelihood interval (LI) compared to traditional method (CI). This is the expanded version for 'LBI'- and 'wnl'-package, formulated by Kyun-Seop Bae <k@acr.kr>.

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Suggests knitr, rmarkdown

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NeedsCompilation no

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varE*varE: Calculate Variance Estimate*

Description

This function computes the interval estimation for a single group variance by both LI and CI method.

Usage

```
varE(data, conf.level = 0.95, df = 1.2, lower = 1e-08, upper = 1e+06, k)
```

Arguments

<code>data</code>	A numeric vector functioning as a sample data.
<code>conf.level</code>	A confidence level for CI method.
<code>df</code>	A degree of freedom for LI method in terms of the denominator degree of freedom of F-test, as (n-df) of LRT, where n is the sample size of input data. For a variance estimation, it is suggested to be 1.2.
<code>lower</code>	A lower bound of "uniroot" for lower limit (LL) calculation. 1e-08 is a default.
<code>upper</code>	A upper bound of "uniroot" for upper limit (UL) calculation. 1e+06 is a default.
<code>k</code>	A cutoff value for LI method. Unless specified, F-test is used.

Value

Point Estimate (PE), lower limit/bound (LL/LB), upper limit/bound (UL/UB), width, sample size, cutoff value k and maximum log-likelihood function value are calculated.

Examples

```
x <- rnorm(20, 0, 1)
varE(x)
```

```
y <- rnorm(40, 0, 1)
varE(y)
```

varEplot*varEplot: Plot of Variance Estimate by Likelihood Method*

Description

This function plots a graph of interval estimation for a single group variance by LI method, either in the log-likelihood function or the normalized log-likelihood value.

Usage

```
varEplot(
  data,
  logLRT = FALSE,
  conf.level = 0.95,
  df = 1.2,
  low.scale = 3,
  up.scale = 5,
  k
)
```

Arguments

data	A numeric vector functioning as a sample data.
logLRT	A function type to be plotted. A default value "FALSE" refers to the log-likelihood function plot, while "TRUE" refers to the normalized log-likelihood ratio plot, or maxLL-LL.
conf.level	A confidence level for CI method.
df	A degree of freedom for LI method in terms of the denominator degree of freedom of F-test, as (n-df) of LRT, where n is the sample size of input data. For a variance estimation, it is suggested to be 1.2.
low.scale	A scaling factor for plotting the minimum value of x-axis, or a parameter value. The plot starts from "PE/low.scale". 3 is a default.
up.scale	A scaling factor for plotting the maximum value of x-axis, or a parameter value. The plot starts from "PE*up.scale". 5 is a default.
k	A cutoff value for LI method. Unless specified, F-test is used.

Value

Plotted graph, either in the log-likelihood function or the normalized log-likelihood value.

Examples

```
x <- rnorm(20, 0, 1)
varEplot(x, FALSE)
varEplot(x, TRUE)
```

```
y <- rnorm(40, 0, 1)
varEplot(y, FALSE)
varEplot(y, TRUE)
```

varR*varR: Calculate Variance Ratio Estimate*

Description

This function computes the interval estimation for a two group variance ratio by both LI and CI method.

Usage

```
varR(
  num.data,
  denom.data,
  conf.level = 0.95,
  df = 2.4,
  lower = 1e-08,
  upper = 1e+06,
  k
)
```

Arguments

<code>num.data</code>	A numeric vector functioning as a sample data, in a numerator position.
<code>denom.data</code>	A numeric vector functioning as a sample data, in a denominator position.
<code>conf.level</code>	A confidence level for CI method.
<code>df</code>	A degree of freedom for LI method in terms of the denominator degree of freedom of F-test, as (n-df) of LRT, where n is the sum of sample sizes of input datum. For a variance ratio estimation, it is suggested to be 2.4.
<code>lower</code>	A lower bound of "uniroot" for lower limit (LL) calculation. 1e-08 is a default.
<code>upper</code>	A upper bound of "uniroot" for upper limit (UL) calculation. 1e+06 is a default.
<code>k</code>	A cutoff value for LI method. Unless specified, F-test is used.

Value

Point Estimate (PE), lower limit/bound (LL/LB), upper limit/bound (UL/UB), width, sample size, cutoff value k and maximum log-likelihood function value are calculated.

Examples

```
x <- rnorm(20, 0, 1)
y <- rnorm(40, 0, 1)
varR(x, y)
```

varRplot*varRplot: Plot of Variance Ratio Estimate by Likelihood Method*

Description

This function plots a graph of interval estimation for a two group variance ratio by LI method, either in the log-likelihood function or the normalized log-likelihood value.

Usage

```
varRplot(  
  num.data,  
  denom.data,  
  logLRT = FALSE,  
  conf.level = 0.95,  
  df = 2.4,  
  low.scale = 5,  
  up.scale = 5,  
  k  
)
```

Arguments

<code>num.data</code>	A numeric vector functioning as a sample data, in a numerator position.
<code>denom.data</code>	A numeric vector functioning as a sample data, in a denominator position.
<code>logLRT</code>	A function type to be plotted. A default value "FALSE" refers to the log-likelihood function plot, while "TRUE" refers to the normalized log-likelihood ratio plot, or maxLL-LL.
<code>conf.level</code>	A confidence level for CI method.
<code>df</code>	A degree of freedom for LI method in terms of the denominator degree of freedom of F-test, as (n-df) of LRT, where n is the sum of sample sizes of input datum. For a variance ratio estimation, it is suggested to be 2.4.
<code>low.scale</code>	A scaling factor for plotting the minimum value of x-axis, or a parameter value. The plot starts from "PE/low.scale". 5 is a default.
<code>up.scale</code>	A scaling factor for plotting the maximum value of x-axis, or a parameter value. The plot starts from "PE*up.scale". 5 is a default.
<code>k</code>	A cutoff value for LI method. Unless specified, F-test is used.

Value

Plotted graph, either in the log-likelihood function or the normalized log-likelihood value

Examples

```
x <- rnorm(20, 0, 1)
y <- rnorm(40, 0, 1)
varRplot(x, y, FALSE)
varRplot(x, y, TRUE)
```

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