

Package ‘poisDoubleSamp’

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Version 1.1.1

Title Confidence Intervals with Poisson Double Sampling

Description Functions to create confidence intervals for ratios of Poisson rates under misclassification using double sampling. Implementations of the methods described in Kahle, D., P. Young, B. Greer, and D. Young (2016).
``Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." Computational Statistics & Data Analysis, 95:122–132.

URL <https://github.com/dkahle/poisDoubleSamp>

BugReports <https://github.com/dkahle/poisDoubleSamp/issues>

LinkingTo Rcpp

Imports Rcpp, stats

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approxMargMLE	<i>Compute the marginal MLE of phi</i>
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Description

Compute the marginal MLE of the ratio of two Poisson rates in a two-sample Poisson rate problem with misclassified data given fallible and infallible datasets.

Usage

```
approxMargMLE(  
  data,  
  N1,  
  N2,  
  N01,  
  N02,  
  l = 0,  
  u = 1000,  
  out = c("par", "all"),  
  tol = 1e-10  
)
```

Arguments

data	the vector of counts of the fallible data (z11, z12, z21, z22) followed by the infallible data (m011, m012, m021, m022, y01, y02)
N1	the opportunity size of group 1 for the fallible data
N2	the opportunity size of group 2 for the fallible data
N01	the opportunity size of group 1 for the infallible data
N02	the opportunity size of group 2 for the infallible data
l	the lower end of the range of possible phi's (for optim)
u	the upper end of the range of possible phi's (for optim)
out	"par" or "all" (for the output of optim)
tol	tolerance parameter for the rmle EM algorithm

Value

a named vector containing the marginal mle of phi

References

Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." *Computational Statistics & Data Analysis*, 95:122–132.

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

fullMLE(data, N1, N2, N01, N02)
margMLE(data, N1, N2, N01, N02)
approxMargMLE(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

fullMLE(data, N1, N2, N01, N02)
margMLE(data, N1, N2, N01, N02) # ~1 min
approxMargMLE(data, N1, N2, N01, N02)

## End(Not run)
```

approxMargMLECI

Compute the profile MLE CI of ϕ

Description

Compute the profile MLE confidence interval of the ratio of two Poisson rates in a two-sample Poisson rate problem with misclassified data given fallible and infallible datasets. This uses a C++ implementation of the EM algorithm.

Usage

```
approxMargMLECI(
  data,
  N1,
  N2,
  N01,
  N02,
  conf.level = 0.95,
  l = 0.001,
  u = 1000,
  tol = 1e-10
)
```

Arguments

<code>data</code>	the vector of counts of the fallible data (<code>z11</code> , <code>z12</code> , <code>z21</code> , <code>z22</code>) followed by the infallible data (<code>m011</code> , <code>m012</code> , <code>m021</code> , <code>m022</code> , <code>y01</code> , <code>y02</code>)
<code>N1</code>	the opportunity size of group 1 for the fallible data
<code>N2</code>	the opportunity size of group 2 for the fallible data
<code>N01</code>	the opportunity size of group 1 for the infallible data
<code>N02</code>	the opportunity size of group 2 for the infallible data
<code>conf.level</code>	confidence level of the interval
<code>l</code>	the lower end of the range of possible ϕ 's (for optim)
<code>u</code>	the upper end of the range of possible ϕ 's (for optim)
<code>tol</code>	tolerance used in the EM algorithm to declare convergence

Value

a named vector containing the marginal mle of ϕ

References

Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." *Computational Statistics & Data Analysis*, 95:122–132.

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
```

```

profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## End(Not run)

```

fullMLE

Compute the full MLEs

Description

Compute the MLEs of a two-sample Poisson rate problem with misclassified data given fallible and infallible datasets.

Usage

```
fullMLE(data, N1, N2, N01, N02)
```

Arguments

data	the vector of counts of the fallible data (z11, z12, z21, z22) followed by the infallible data (m011, m012, m021, m022, y01, y02)
N1	the opportunity size of group 1 for the fallible data
N2	the opportunity size of group 2 for the fallible data
N01	the opportunity size of group 1 for the infallible data
N02	the opportunity size of group 2 for the infallible data

Details

These are the closed-form expressions for the MLEs.

Value

a named vector containing the mles of each of the parameters (ϕ , λ_{12} , λ_{21} , λ_{22} , θ_1 , and θ_2)

References

Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." *Computational Statistics & Data Analysis*, 95:122–132.

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

fullMLE(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

fullMLE(data, N1, N2, N01, N02)

## End(Not run)
```

margMLE

Compute the marginal MLE of ϕ

Description

Compute the marginal MLE of the ratio of two Poisson rates in a two-sample Poisson rate problem with misclassified data given fallible and infallible datasets.

Usage

```
margMLE(data, N1, N2, N01, N02, l = 0.001, u = 1000, out = c("par", "all"))
```

Arguments

data	the vector of counts of the fallible data (z11, z12, z21, z22) followed by the infallible data (m011, m012, m021, m022, y01, y02)
N1	the opportunity size of group 1 for the fallible data
N2	the opportunity size of group 2 for the fallible data
N01	the opportunity size of group 1 for the infallible data
N02	the opportunity size of group 2 for the infallible data
l	the lower end of the range of possible phi's (for optim)
u	the upper end of the range of possible phi's (for optim)
out	"par" or "all" (for the output of optim)

Value

a named vector containing the marginal mle of phi

References

Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." *Computational Statistics & Data Analysis*, 95:122–132.

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

fullMLE(data, N1, N2, N01, N02)
margMLE(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

fullMLE(data, N1, N2, N01, N02)
margMLE(data, N1, N2, N01, N02)
```

```
## End(Not run)
```

margMLECI

Compute the marginal MLE confidence interval for the phi

Description

Compute the marginal MLE confidence interval of the ratio of two Poisson rates in a two-sample Poisson rate problem with misclassified data given fallible and infallible datasets.

Usage

```
margMLECI(data, N1, N2, N01, N02, conf.level = 0.95, l = 1e-10, u = 1e+10)
```

Arguments

data	the vector of counts of the fallible data (z11, z12, z21, z22) followed by the infallible data (m011, m012, m021, m022, y01, y02)
N1	the opportunity size of group 1 for the fallible data
N2	the opportunity size of group 2 for the fallible data
N01	the opportunity size of group 1 for the infallible data
N02	the opportunity size of group 2 for the infallible data
conf.level	confidence level of the interval
l	the lower end of the range of possible phi's (for optim)
u	the upper end of the range of possible phi's (for optim)

Value

a named vector containing the lower and upper bounds of the confidence interval

References

Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." *Computational Statistics & Data Analysis*, 95:122–132.

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)
```

```
waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## End(Not run)
```

poisDoubleSamp	<i>poisDoubleSamp : Confidence intervals with Poisson double sampling</i>
----------------	---

Description

Functions to create confidence intervals for ratios of Poisson rates under misclassification using double sampling. Implementations of the methods described in Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." Computational Statistics & Data Analysis, 95:122–132.

profMLECI	<i>Compute the profile MLE CI of ϕ</i>
-----------	--

Description

Compute the profile MLE confidence interval of the ratio of two Poisson rates in a two-sample Poisson rate problem with misclassified data given fallible and infallible datasets. This uses a C++ implementation of the EM algorithm.

Usage

```
profMLECI(
  data,
  N1,
  N2,
  N01,
  N02,
  conf.level = 0.95,
  l = 0.001,
  u = 1000,
  tol = 1e-10
)
```

Arguments

<code>data</code>	the vector of counts of the fallible data (<code>z11</code> , <code>z12</code> , <code>z21</code> , <code>z22</code>) followed by the infallible data (<code>m011</code> , <code>m012</code> , <code>m021</code> , <code>m022</code> , <code>y01</code> , <code>y02</code>)
<code>N1</code>	the opportunity size of group 1 for the fallible data
<code>N2</code>	the opportunity size of group 2 for the fallible data
<code>N01</code>	the opportunity size of group 1 for the infallible data
<code>N02</code>	the opportunity size of group 2 for the infallible data
<code>conf.level</code>	confidence level of the interval
<code>l</code>	the lower end of the range of possible ϕ 's (for optim)
<code>u</code>	the upper end of the range of possible ϕ 's (for optim)
<code>tol</code>	tolerance used in the EM algorithm to declare convergence

Value

a named vector containing the marginal mle of ϕ

References

Kahle, D., P. Young, B. Greer, and D. Young (2016). "Confidence Intervals for the Ratio of Two Poisson Rates Under One-Way Differential Misclassification Using Double Sampling." *Computational Statistics & Data Analysis*, 95:122–132.

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
```

```

profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## End(Not run)

```

waldCI

Compute the Wald confidence interval

Description

Compute the Wald confidence interval of a two-sample Poisson rate with misclassified data given fallible and infallible datasets.

Usage

```
waldCI(data, N1, N2, N01, N02, conf.level = 0.95)
```

Arguments

data	the vector of counts of the fallible data (z11, z12, z21, z22) followed by the infallible data (m011, m012, m021, m022, y01, y02)
N1	the opportunity size of group 1 for the fallible data
N2	the opportunity size of group 2 for the fallible data
N01	the opportunity size of group 1 for the infallible data
N02	the opportunity size of group 2 for the infallible data
conf.level	confidence level of the interval

Value

a named vector containing the lower and upper bounds of the confidence interval

Examples

```
# small example
z11 <- 34; z12 <- 35; N1 <- 10;
z21 <- 22; z22 <- 31; N2 <- 10;
m011 <- 9; m012 <- 1; y01 <- 3; N01 <- 3;
m021 <- 8; m022 <- 8; y02 <- 2; N02 <- 3;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## Not run:

# big example :
z11 <- 477; z12 <- 1025; N1 <- 16186;
z21 <- 255; z22 <- 1450; N2 <- 18811;
m011 <- 38; m012 <- 90; y01 <- 15; N01 <- 1500;
m021 <- 41; m022 <- 200; y02 <- 9; N02 <- 2500;
data <- c(z11, z12, z21, z22, m011, m012, m021, m022, y01, y02)

waldCI(data, N1, N2, N01, N02)
margMLECI(data, N1, N2, N01, N02)
profMLECI(data, N1, N2, N01, N02)
approxMargMLECI(data, N1, N2, N01, N02)

## End(Not run)
```

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