Package ‘GWI’

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Description Firstly, both functions of the univariate Poisson dispersion index (DI) for count data and the univariate exponential variation index (VI) for nonnegative continuous data are performed. Next, other functions of univariate indexes such the binomial dispersion index (DIB), the negative binomial dispersion index (DINB) and the inverse Gaussian variation index (VII) are given. Finally, we are computed some multivariate versions of these functions such that the generalized dispersion index (GDI) with its marginal one (MDI) and the generalized variation index (GVI) with its marginal one (MVI) too.
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Description

Univariate Poisson dispersion index \texttt{di.fun}, univariate exponential variation index \texttt{vi.fun} functions are performed. Next, the univariate binomial dispersion index \texttt{dib.fun}, the univariate negative binomial dispersion index \texttt{dinb.fun} and the univariate inverse Gaussian variation index \texttt{viiG.fun} functions are given. Finally, the generalized dispersion index and its marginal one \texttt{gmdi.fun}, the generalized variation index and its marginal one \texttt{gmvi.fun} functions are displayed.

Details

The univariate Poisson dispersion index (DI) and its relative versions with respect to binomial and negative binomial distributions.

The Poisson dispersion phenomenon is well-known and very widely used in practice; see, e.g., Kokonendji (2014) for a review of count (or discrete integer-valued) models. There are many interpretable mechanisms leading to this phenomenon which makes it possible to classify count distributions and make inference; see, e.g., Mizère et al. (2006) and Touré et al. (2020) for approximative statistical tests. Introduced from Fisher (1934), the Poisson dispersion index, also called the Fisher dispersion index, of a count random variable \(X\) on \(S = \{0, 1, 2, \ldots\} =: N_0\) can be defined as

\[
DI(X) = \frac{\text{Var}X}{\text{EX}},
\]

the ratio of variance to mean. In fact, the positive quantity \(DI(X)\) is the ratio of two variances since \(EX\) is the expected variance under the Poisson distribution. Hence, one easily deduces the concept of the relative dispersion index (denoted by RDI) by choosing another reference than the Poisson distribution. Indeed, if \(X\) and \(Y\) are two count random variables on the same support \(S \subseteq N_0\) such that \(EX = EY\), then

\[
\text{RDI}_Y(X) := \frac{\text{Var}X}{\text{Var}Y} = \frac{DI(X)}{DI(Y)} \geqslant 1;
\]

i.e. \(X\) is over-, equi- and under-dispersed compared to \(Y\) if \(\text{Var}X > \text{Var}Y\), \(\text{Var}X = \text{Var}Y\) and \(\text{Var}X < \text{Var}Y\), respectively.

For instance, the binomial dispersion index is defined as

\[
\text{RDI}_B(X) = \frac{\text{var}X}{EX(1 - EX/N)},
\]

where \(N \in \{1, 2, \ldots\}\) is the fixed number of trials. Also, the negative binomial dispersion index is defined as

\[
\text{RDI}_{N}\!B(X) = \frac{\text{var}X}{EX(1 + EX/\lambda)},
\]

where \(\lambda > 0\) is the dispersion parameter. See also, Weiss (2018, page 15) and Abid et al. (2021) for more details.
The univariate variation index (VI) and its relative version with respect to inverse Gaussian distribution:

More recently, Abid et al. (2020) have introduced the exponential variation index for positive continuous random variable $X$ on $[0, \infty)$ as

$$VI(X) = \frac{Var(X)}{(EX)^2}.$$ 

It can be viewed as the squared coefficient of variation. It is used in the framework of reliability to discriminate distribution of increasing/decreasing failure rate on the average (IFRA/DFRA); see, e.g., Barlow and Proschan (1981) in the sense of the coefficient of variation. See also Touré et al. (2020) for more details. Following RDI, the relative variation index (RVI) is defined, for two continuous random variables $X$ and $Y$ on the same support $S = [0, \infty)$ with $EX = EY$, by

$$RV_{IY}(X) := \frac{Var(X)}{Var(Y)} = \frac{VI(X)}{VI(Y)} \geq \leq 1;$$

i.e. $X$ is over-, equi- and under-varied compared to $Y$ if $Var(X) > Var(Y)$, $Var(X) = Var(Y)$ and $Var(X) < Var(Y)$, respectively. For instance, the inverse Gaussian variation index is defined as

$$RV_{IIG}(X) = \lambda^2 \frac{var(X)}{(EX)^3},$$

where $\lambda > 0$ is the shape parameter.

Next, consider the following notations. Let $Y = (Y_1, \ldots, Y_k)^\top$ be a nondegenerate count or continuous $k$-variate random vector, $k \geq 1$. Let also $EY$ be the mean vector of $Y$ and $covY = (cov(Y_i, Y_j))_{i,j \in \{1, \ldots, k\}}$ the covariance matrix of $Y$.

The generalized dispersion index (GDI) and marginal dispersion index (MVI):

Kokonendji and Puig (2018) have introduced the generalized dispersion index for count vector $Y$ on $\{0, 1, 2, \ldots\}^k$ by

$$GDI(Y) = \frac{\sqrt{EY^\top (covY) \sqrt{EY}}}{EY^\top EY}.$$ 

Note that when $k = 1$, $GDI(Y)$ is just the classical Fisher dispersion index DI. $GDI(Y)$ makes it possible to compare the full variability of $Y$ (in the numerator) with respect to its expected uncorrelated Poissonian variability (in the denominator) which depends only on $EY$. $GDI(Y)$ takes into account the correlation between variables. For only taking into account the dispersion information coming from the margins, the authors defined the "marginal dispersion index":

$$MDI(Y) = \frac{\sqrt{EY^\top (diagY) \sqrt{EY}}}{EY^\top EY} = \sum_{j=1}^k \frac{\{E(Y_j)\}^2}{EY^\top EY} DI(Y_j).$$

The generalized variation index (GVI) and marginal variation index (MVI):

Similarly, Kokonendji et al. (2020) defined the generalized variation index for positive continuous vector $Y$ on $[0, \infty)^k$ by

$$GVI(Y) = \frac{EY^\top (covY) EY}{(EY^\top EY)^2}.$$ 

Remark that when $k = 1$, $GVI(Y)$ is the univariate variation index VI. $GVI(Y)$ makes it possible to compare the full variability of $Y$ (in the numerator) with respect to its expected
uncorrelated exponential variability (in the denominator) which depends only on \( EY \). Also, \( GVY(Y) \) takes into account the correlation between variables. To only take into account the variation information coming from the margins, Kokonendji et al. (2020) defined the "marginal variation index":

\[
MVI(Y) = \frac{EY^\top (\text{diagvar} Y) EY}{(EY^\top EY)^2} = \sum_{j=1}^k \frac{(EY_j)^4}{(EY^\top EY)^2} VI(Y_j).
\]

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**References**


**di.fun**

*Function for DI*

---

**Description**

The function computes the univariate Poisson dispersion index for a count random variable.

**Usage**

```r
di.fun(X)
```

**Arguments**

- **X**
  
  A count random variable

**Details**

`di.fun` provides the univariate Poisson dispersion index (Fisher, 1934). We can refer to Touré et al. (2020) for more details on the Poisson dispersion index.

**Value**

Returns

```r
di
```

The Poisson dispersion index

**Author(s)**

Aboubacar Y. Touré and Célestin C. Kokonendji

**References**


**Examples**

```r
X<-c(6,7,8,9,8,4,7,6,12,8,0)
di.fun(X)
T<-c(61,72,83,94,85,46,77,68,129,80,10,12,12,3,4,5)
di.fun(T)
```
dib.fun  

Function for DDb

**Description**

The function computes the binomial dispersion index for a given number of trials \( N \in \{1, 2, \ldots \} \).

**Usage**

dib.fun(X, N)

**Arguments**

- **X**
  - A count random variable
- **N**
  - The number of trials of binomial distribution

**Details**

dib.fun computes the dispersion index with respect to the binomial distribution. See Touré et al. (2020) and Weiss (2018) for more details.

**Value**

Returns

dib  
The binomial dispersion index

**Author(s)**

Aboubacar Y. Touré and Célestin C. Kokonendji

**References**


**Examples**

\[ X <- c(12, 9, 0, 8, 5, 7, 6, 5, 3, 4, 9, 4) \]
\[ dib.fun(X, 12) \]
\[ Y <- c(0, 0, 1, 1, 0, 1, 1) \]
\[ dib.fun(Y, 7) \]
**dinb.fun**  

*Function for Dinb*

---

**Description**  

The function computes the negative binomial dispersion index for a given dispersion parameter \( l \in (0, \infty) \).

**Usage**  

\[
dinb.fun(X, l)
\]

**Arguments**  

- **X**: A count random variable  
- **l**: The dispersion parameter of negative binomial distribution

**Details**  

`dinb.fun` computes the dispersion index with respect to negative binomial distribution. See Touré et al. (2020) and Abid et al. (2021) for more details.

**Value**  

Returns  

\[
dinb
\]

The negative binomial dispersion index

**Author(s)**  

Aboubacar Y. Touré and Célestin C. Kokonendji

**References**  


**Examples**  

```r  
X <- c(12, 9, 8, 5, 7, 6, 5, 3, 4, 9, 4)  
dinb.fun(X, 12)  
Y <- c(0, 6, 1, 3, 4, 2, 5)  
dinb.fun(Y, 7)
```
gmdi.fun

Function for GDI and MDI

Description
The function computes the GDI and MDI indexes for multivariate count data.

Usage

```r
gmdi.fun(Y)
```

Arguments

- `Y` A matrix of count random variables

Details


Value

Returns:

- `gdi` The generalized dispersion index
- `mdi` The marginal dispersion index

Author(s)

Aboubacar Y. Touré and Célestin C. Kokonendji

References


Examples

```r
Y <- cbind(c(1,2,3,4,5,6,7,8), c(1,2,3,4,5,6,7,8))
gmdi.fun(Y)
Z <- cbind(c(1,2,3,4,5,6,7,8), c(1,2,3,4,5,6,7,8), c(1,2,3,4,5,6,7,8), c(1,2,3,4,5,6,7,8))
gmdi.fun(Z)
```
Function for GVI and MVI

Description

The function computes GVI and MVI indexes for multivariate positive continuous data.

Usage

gmvi.fun(Y)

Arguments

Y A matrix of positive continuous random variables

Details

gmvi.fun computes the GVI and MVI indexes defined in Kokonendji et al. (2020).

Value

Returns:

gvi The generalized variation index
mvi The marginal variation index

Author(s)

Aboubacar Y. Touré and Célestin C. Kokonendji

References


Examples

Y<-cbind(c(2.3, 26.1, 8.7, 10.9, 1.2, 1.4), c(9.7, 7.3, 9.3, 9.4, 10.5, 9.8))
gmvi.fun(Y)
Z<-cbind(c(2.3, 26.1, 8.7), c(9.7, 7.3, 9.3), c(9.7, 7.3, 9.3), c(9.7, 7.3, 9.3))
gmvi.fun(Z)
### Description

The function calculates the univariate exponential variation index for a positive continuous random variable.

### Usage

```r
vi.fun(X)
```

### Arguments

- **X**: A positive continuous random variable

### Details

The function `vi.fun` computes the univariate exponential variation index defined by Abid et al. (2020). See also Touré et al. (2020) for more details on this index.

### Value

Returns

- **vi**: The exponential variation index

### Author(s)

Aboubacar Y. Touré and Célestin C. Kokonendji

### References


### Examples

```r
X<-c(6.23,7.02,8.94,9.56,8.01,4.34,7.44,6.66,12.72,8.34,0)
vi.fun(X)

T<-c(6.231,7.022,8.943,9.789,8.014,4.423)
vi.fun(T)
```
Description

The function computes the inverse Gaussian variation index with shape parameter \( l \in (0, \infty) \).

Usage

\[
viiG.fun(X, l)
\]

Arguments

- \( X \): A positive continuous random variable
- \( l \): The shape parameter of the inverse Gaussian distribution

Details

\( \text{viiG.fun} \) computes the variation index with respect to the inverse Gaussian distribution. See Touré et al. (2020) for more details.

Value

Returns

- \( \text{viiG} \): The inverse Gaussian variation index

Author(s)

Aboubacar Y. Touré and Célestin C. Kokonendji

References


Examples

\[
X<-c(0.12, 9.11, 0.03, 8.71, 5.02, 7.12, 6.42, 5.73)
\]
\[
viiG.fun(X, 0.05)
\]
\[
Y<-c(0.003, 6.283, 1.001, 3.112, 4.342, 2.890, 5.005)
\]
\[
viiG.fun(Y, 0.3)
\]
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