

Package ‘BoundEdgeworth’

June 16, 2023

Type Package

Title Bound on the Error of the First-Order Edgeworth Expansion

Version 0.1.2.1

Description Computes uniform bounds on the distance between the cumulative distribution function of a standardized sum of random variables and its first-order Edgeworth expansion, following the article Derumigny, Girard, Guyonvarch (2021) [arXiv:2101.05780](https://arxiv.org/abs/2101.05780).

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mathjaxr

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BugReports <https://github.com/AlexisDerumigny/BoundEdgeworth/issues>

Suggests spelling,
testthat (>= 3.0.0)

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Language en-US

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Bound_BE

*Compute a Berry-Esseen-type bound***Description**

This function returns a valid value δ_n for the bound

$$\sup_{x \in \mathcal{R}} |\text{Prob}(S_n \leq x) - \Phi(x)| \leq \delta_n,$$

Usage

```
Bound_BE(
  setup = list(continuity = FALSE, iid = FALSE, no_skewness = FALSE),
  n,
  K4 = 9,
  K3 = NULL,
  lambda3 = NULL,
  K3tilde = NULL,
  regularity = list(C0 = 1, p = 2),
  eps = 0.1
)
```

Arguments

- | | |
|------------|--|
| setup | logical vector of size 3 made up of the following components: <ul style="list-style-type: none"> • continuity: if TRUE, assume that the distribution is continuous. • iid: if TRUE, assume that the random variables are i.i.d. • no_skewness: if TRUE, assume that the distribution is unskewed. |
| n | sample size (= number of random variables that appear in the sum). |
| K4 | bound on the 4th normalized moment of the random variables. We advise to use K4 = 9 as a general case which covers most “usual” distributions. |
| K3 | bound on the 3rd normalized moment. If not given, an upper bound on K3 will be derived from the value of K4. |
| lambda3 | (average) skewness of the variables. If not given, an upper bound on $abs(lambda3)$ will be derived from the value of K4. |
| K3tilde | value of $K_{3,n} + \frac{1}{n} \sum_{i=1}^n E X_i \sigma_{X_i}^2 / \overline{B}_n^3$ <p>where $\overline{B}_n := \sqrt{(1/n) \sum_{i=1}^n E[X_i^2]}$. If not given, an upper bound on K3tilde will be derived from the value of K4.</p> |
| regularity | list of length up to 3 (only used in the continuity=TRUE framework) with the following components: <ul style="list-style-type: none"> • C0 and p: only used in the iid=FALSE case. It corresponds to the assumption of a polynomial bound on f_{S_n}: $f_{S_n}(u) \leq C_0 \times u^{-p}$ for every $u > a_n$, where $a_n := 2t_1^* \pi \sqrt{n} / K3tilde$. |

- kappa: only used in the iid=TRUE case. Corresponds to a bound on the modulus of the characteristic function of the standardized X_n . More precisely, kappa is an upper bound on $kappa := \sup$ of modulus of $f_{X_n/\sigma_n}(t)$ over all t such that $|t| \geq 2t_1^*\pi/K\tilde{3}$.
- eps a value between 0 and 1/3 on which several terms depends. Any value of eps will give a valid upper bound but some may give tighter results than others.

Details

where X_1, \dots, X_n be n independent centered variables, and S_n be their normalized sum, in the sense that $S_n := \sum_{i=1}^n X_i / \text{sd}(\sum_{i=1}^n X_i)$. This bounds follows from the triangular inequality and the bound on the difference between a cdf and its 1st-order Edgeworth Expansion.

Note that the variables X_1, \dots, X_n must be independent but may have different distributions (if `setup$iid = FALSE`).

Value

A vector of the same size as n with values δ_n such that

$$\sup_{x \in R} |\text{Prob}(S_n \leq x) - \Phi(x)| \leq \delta_n.$$

References

Derumigny A., Girard L., and Guyonvarch Y. (2021). Explicit non-asymptotic bounds for the distance to the first-order Edgeworth expansion, ArXiv preprint [arxiv:2101.05780](https://arxiv.org/abs/2101.05780).

See Also

`Bound_EE1()` for a bound on the distance to the first-order Edgeworth expansion.

Examples

```
setup = list(continuity = FALSE, iid = FALSE, no_skewness = FALSE)
regularity = list(C0 = 1, p = 2, kappa = 0.99)

computedBound_EE1 <- Bound_EE1(
  setup = setup, n = 150, K4 = 9,
  regularity = regularity, eps = 0.1 )

computedBound_BE <- Bound_BE(
  setup = setup, n = 150, K4 = 9,
  regularity = regularity, eps = 0.1 )

print(c(computedBound_EE1, computedBound_BE))
```

Description

This function computes a non-asymptotically uniform bound on the difference between the cdf of a normalized sum of random variables and its 1st order Edgeworth expansion. It returns a valid value δ_n such that

$$\sup_{x \in \mathbb{R}} \left| \text{Prob}(S_n \leq x) - \Phi(x) - \frac{\lambda_{3,n}}{6\sqrt{n}}(1-x^2)\varphi(x) \right| \leq \delta_n,$$

where X_1, \dots, X_n be n independent centered variables, and S_n be their normalized sum, in the sense that $S_n := \sum_{i=1}^n X_i / \text{sd}(\sum_{i=1}^n X_i)$. Here $\lambda_{3,n}$ denotes the average skewness of the variables X_1, \dots, X_n .

Usage

```
Bound_EE1(
  setup = list(continuity = FALSE, iid = FALSE, no_skewness = FALSE),
  n,
  K4 = 9,
  K3 = NULL,
  lambda3 = NULL,
  K3tilde = NULL,
  regularity = list(C0 = 1, p = 2),
  eps = 0.1,
  verbose = 0
)
```

Arguments

setup	logical vector of size 3 made up of the following components: <ul style="list-style-type: none"> • continuity: if TRUE, assume that the distribution is continuous. • iid: if TRUE, assume that the random variables are i.i.d. • no_skewness: if TRUE, assume that the distribution is unskewed.
n	sample size (= number of random variables that appear in the sum).
K4	bound on the 4th normalized moment of the random variables. We advise to use $K4 = 9$ as a general case which covers most “usual” distributions.
K3	bound on the 3rd normalized moment. If not given, an upper bound on K3 will be derived from the value of K4.
lambda3	(average) skewness of the variables. If not given, an upper bound on $abs(lambda3)$ will be derived from the value of K4.
K3tilde	value of

$$K_{3,n} + \frac{1}{n} \sum_{i=1}^n E|X_i| \sigma_{X_i}^2 / \bar{B}_n^3$$

where $\bar{B}_n := \sqrt{(1/n) \sum_{i=1}^n E[X_i^2]}$. If not given, an upper bound on K3tilde will be derived from the value of K4.

regularity	list of length up to 3 (only used in the continuity=TRUE framework) with the following components:
------------	--

- C_0 and p : only used in the `iid=FALSE` case. It corresponds to the assumption of a polynomial bound on f_{S_n} : $|f_{S_n}(u)| \leq C_0 \times u^{-p}$ for every $u > a_n$, where $a_n := 2t_1^* \pi \sqrt{n} / K\tilde{3}$.
 - κ : only used in the `iid=TRUE` case. Corresponds to a bound on the modulus of the characteristic function of the standardized X_n . More precisely, κ is an upper bound on $\kappa := \sup$ of modulus of $f_{X_n/\sigma_n}(t)$ over all t such that $|t| \geq 2t_1^* \pi / K\tilde{3}$.
- `eps` a value between 0 and 1/3 on which several terms depends. Any value of `eps` will give a valid upper bound but some may give tighter results than others.
- `verbose` if it is 0 the function is silent (no printing). Higher values of `verbose` give more precise information about the computation. `verbose = 1` prints the values of the intermediary terms that are summed to produce the final bound. This can be useful to understand which term has the largest contribution to the bound.

Details

Note that the variables X_1, \dots, X_n must be independent but may have different distributions (if `setup$iid = FALSE`).

Value

A vector of the same size as `n` with values δ_n such that

$$\sup_{x \in \mathbb{R}} \left| \text{Prob}(S_n \leq x) - \Phi(x) - \frac{\lambda_{3,n}}{6\sqrt{n}}(1-x^2)\varphi(x) \right| \leq \delta_n.$$

References

Derumigny A., Girard L., and Guyonvarch Y. (2021). Explicit non-asymptotic bounds for the distance to the first-order Edgeworth expansion, ArXiv preprint [arxiv:2101.05780](https://arxiv.org/abs/2101.05780).

See Also

[Bound_BE\(\)](#) for a Berry-Esseen bound.

[Gauss_test_powerAnalysis\(\)](#) for a power analysis of the classical Gauss test that is uniformly valid based on this bound on the Edgeworth expansion.

Examples

```
setup = list(continuity = TRUE, iid = FALSE, no_skewness = TRUE)
regularity = list(C0 = 1, p = 2)
```

```
computedBound <- Bound_EE1(
  setup = setup, n = c(150, 2000), K4 = 9,
  regularity = regularity, eps = 0.1 )
```

```
setup = list(continuity = TRUE, iid = TRUE, no_skewness = TRUE)
regularity = list(kappa = 0.99)
```

```
computedBound2 <- Bound_EE1(
  setup = setup, n = c(150, 2000), K4 = 9,
  regularity = regularity, eps = 0.1 )
```

```
setup = list(continuity = FALSE, iid = FALSE, no_skewness = TRUE)
```

```

computedBound3 <- Bound_EE1(
  setup = setup, n = c(150, 2000), K4 = 9, eps = 0.1 )

setup = list(continuity = FALSE, iid = TRUE, no_skewness = TRUE)

computedBound4 <- Bound_EE1(
  setup = setup, n = c(150, 2000), K4 = 9, eps = 0.1 )

print(computedBound)
print(computedBound2)
print(computedBound3)
print(computedBound4)

```

Gauss_test_powerAnalysis

Computation of power and sufficient sample size for the one-sided Gauss test

Description

Let X_1, \dots, X_n be n i.i.d. variables with mean μ , variance σ^2 . Assume that we want to test the hypothesis $H_0 : \mu \leq \mu_0$ against the alternative $H_1 : \mu > \mu_0$. Let $\eta := (\mu - \mu_0)/\sigma$ be the effect size, i.e. the distance between the null and the alternative hypotheses, measured in terms of standard deviations.

Usage

```

Gauss_test_powerAnalysis(
  eta = NULL,
  n = NULL,
  beta = NULL,
  alpha = 0.05,
  K4 = 9,
  kappa = 0.99
)

```

Arguments

eta	the effect size η that characterizes the alternative hypothesis
n	sample size
beta	the power of detecting the effect eta using the sample size n
alpha	the level of the test
K4	the kurtosis of the X_i
kappa	Regularity parameter of the distribution of the X_i . It corresponds to a bound on the modulus of the characteristic function of the standardized X_n . More precisely, kappa is an upper bound on $kappa := \sup$ of modulus of $f_{X_n/\sigma_n}(t)$ over all t such that $ t \geq 2t_1^*\pi/K3tilde$.

Details

There is a relation between the sample size n , the effect size η and the power β . This function takes as an input two of these quantities and return the third one.

Value

The computed value of either the sufficient sample size n , or the minimum effect size η , or the power β .

References

Derumigny A., Girard L., and Guyonvarch Y. (2021). Explicit non-asymptotic bounds for the distance to the first-order Edgeworth expansion, ArXiv preprint [arxiv:2101.05780](https://arxiv.org/abs/2101.05780).

Examples

```
# Sufficient sample size to detect an effect of 0.5 standard deviation with probability 80%
Gauss_test_powerAnalysis(eta = 0.5, beta = 0.8)
# We can detect an effect of 0.5 standard deviations with probability 80% for n >= 548

# Power of an experiment to detect an effect of 0.5 with a sample size of n = 800
Gauss_test_powerAnalysis(eta = 0.5, n = 800)
# We can detect an effect of 0.5 standard deviations with probability 85.1% for n = 800

# Smallest effect size that can be detected with a probability of 80% for a sample size of n = 800
Gauss_test_powerAnalysis(n = 800, beta = 0.8)
# We can detect an effect of 0.114 standard deviations with probability 80% for n = 800
```

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