NAG Fortran Library Chapter Contents

G07 – Univariate Estimation

Note: please refer to the Users' Note for your implementation to check that a routine is available.

G07 Chapter Introduction

Routine Name	Mark of Introduction	Purpose
G07AAF	15	Computes confidence interval for the parameter of a binomial distribution
G07ABF	15	Computes confidence interval for the parameter of a Poisson distribution
G07BBF	15	Computes maximum likelihood estimates for parameters of the Normal distribution from grouped and/or censored data
G07BEF	15	Computes maximum likelihood estimates for parameters of the Weibull distribution
G07CAF	15	Computes t-test statistic for a difference in means between two Normal populations, confidence interval
G07DAF	13	Robust estimation, median, median absolute deviation, robust standard deviation
G07DBF	13	Robust estimation, M-estimates for location and scale parameters, standard weight functions
G07DCF	13	Robust estimation, M-estimates for location and scale parameters, user-defined weight functions
G07DDF	14	Computes a trimmed and winsorized mean of a single sample with estimates of their variance
G07EAF	16	Robust confidence intervals, one-sample
G07EBF	16	Robust confidence intervals, two-sample