

Cumulative Distribution Function (CDF) Deconvolution

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1 Introduction

This document presents deconvolution of a cumulative distribution function (CDF). Convolution is a term that refers to a distribution that is a mixture of two or more component distributions. Specifically, we are interested in the situation where the CDF is a mixture of the distribution for a variable of interest and measurement error. The presence of measurement error will cause the CDF to occur across a wider range of variable values, which will lead to biased estimation of the CDF. Deconvolution is the name of the procedure for removing the measurement error from the CDF. In order to illustrate the deconvolution process, simulated data is used rather than data generated by a probability survey. For additional discussion of measurement error and deconvolution see Kincaid and Olsen ([2012](#)).

2 Preliminaries

The initial step is to use the library function to load the spsurvey package. After the package is loaded, a message is printed to the R console indicating that the spsurvey package was

loaded successfully.

Load the spsurvey package

```
> # Load the spsurvey package
> library(spsurvey)
>
```

Version 3.2 of the spsurvey package was loaded successfully.

3 Load the Simulated Variables Data Set

A data set was created that contains simulated species richness variables. The initial variable was created using the Normal distribution with mean 20 and standard deviation 5. Additional variables were created by adding 25%, 50%, and 100% measurement error variance to the original variable, where the percent values refer to the variance of the original variable. The data file also includes x-coordinates and y-coordinates, which were simulated using the Uniform distribution with a range from zero to one. The data set contains 500 records.

The next step is to load the data set. The data function is used to load the data set and assign it to a data frame named `decon_data`. The `nrow` function is used to determine the number of rows in the `decon_data` data frame, and the resulting value is assigned to an object named `nr`. Finally, the initial six lines and the final six lines in the `decon_data` data frame are printed using the `head` and `tail` functions, respectively.

Load the simulated variables data set

```
> # Load the data set and determine the number of rows in the data frame
> data(decon_data)
> nr <- nrow(decon_data)
>
```

Display the initial six lines in the data file.

```
> # Display the initial six lines in the data file
> head(decon_data)
```

	xcoord	ycoord	Richness	Richness_25	Richness_50	Richness_100
1	0.2156870	0.1040707	9.195568	10.413331	2.291196	2.819672
2	0.7253217	0.4319726	8.853398	9.521474	4.521184	8.183711
3	0.3200359	0.4419541	8.631306	3.747440	4.815115	5.909885
4	0.9686209	0.8958557	10.361718	10.973729	5.192450	9.874936
5	0.0974488	0.1890712	12.424943	10.121154	5.235458	14.121246
6	0.8153121	0.6643893	9.635846	9.413341	5.872094	16.581228

>

Display the final six lines in the data file.

```
> # Display the final six lines in the data file
> tail(decon_data)
```

	xcoord	ycoord	Richness	Richness_25	Richness_50	Richness_100
495	0.7431377	0.68816008	28.40369	29.78458	33.61083	27.16529
496	0.8238306	0.92598006	30.17266	31.48048	33.89747	34.05622
497	0.8884304	0.07949327	26.96940	27.06877	34.58659	33.63208
498	0.5394230	0.60650557	29.80406	26.15533	34.93280	22.27781
499	0.4200749	0.28636323	28.68552	29.03119	36.22896	32.96995
500	0.5356669	0.64663409	30.65390	30.58069	37.46364	30.13545

>

4 Illustration of Extraneous Variance

Measurement error is an example of extraneous variance, additional variance that is convoluted with the population frequency distribution for a variable of interest. The impact of extraneous variance on the CDF will be investigated in this section. As an initial step, the summary function is used to summarize the data structure of the species richness values for the original variable.

```
> summary(decon_data$Richness)
```

Summarize the data structure of the species richness variable:

Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
8.631	15.960	20.090	20.000	23.610	30.660

Note that the species richness values range between approximately 8 and 31. By way of comparison, consider the range of value for the original variable plus 100% additional measurement error.

```
> summary(decon_data$Richness_100)
```

Summarize the data structure of the species richness variable plus 100% measurement error:

Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
1.274	15.310	20.030	20.150	25.080	39.650

The range of species richness values now has increased to 1 to 40, which reflects the bias that is introduced into the CDF. To illustrate the bias induced by extraneous variance, CDFs for the species richness variables will be graphed. The first step is to assign a vector of values at which the CDFs will be calculated. The sequence (seq) function is used to create the set of values using the range 0 to 40. Output from the seq function is assigned to an object named cdfvals.

```
> cdfvals <- seq(0,40,length=25)
```

The next step is to calculate a CDF estimate for the original species richness variable. The cdf.est function in spsurvey will be used to calculate the estimate. Since values for the species richness variables were not selected in a probability survey, the survey design weights argument (wgt) for the function is assigned a vector of ones using the repeat (rep) function. Recall that the object named nr contains the number of rows in the decon_data data frame.

```
> CDF_org <- cdf.est(z=decon_data$Richness,
+                   wgt=rep(1, nr),
+                   x=decon_data$xcoord,
+                   y=decon_data$ycoord,
+                   cdfval=cdfvals)
```

Similarly, the cdf.est function will be used to calculate CDF estimates for the species richness variables that include measurement error.

```
> CDF_25 <- cdf.est(z=decon_data$Richness_25,
+                  wgt=rep(1, nrow(decon_data)),
+                  x=decon_data$xcoord,
+                  y=decon_data$ycoord,
+                  cdfval=cdfvals)
```

```
> CDF_50 <- cdf.est(z=decon_data$Richness_50,
+                  wgt=rep(1, nrow(decon_data)),
+                  x=decon_data$xcoord,
+                  y=decon_data$ycoord,
+                  cdfval=cdfvals)
```

```
> CDF_100 <- cdf.est(z=decon_data$Richness_100,
+                    wgt=rep(1, nrow(decon_data)),
+                    x=decon_data$xcoord,
+                    y=decon_data$ycoord,
+                    cdfval=cdfvals)
```

Density estimates facilitate visualizing the increased variance induced in a CDF by measurement error. The `ash1.wgt` function in `spsurvey`, which implements the average shifted histogram algorithm ([Scott 1985](#)), will be used to calculate density estimates for each of the species richness variables.

```
> Density_org <- ash1.wgt(decon_data$Richness, nbin=25)
> Density_25 <- ash1.wgt(decon_data$Richness_25, nbin=25)
> Density_50 <- ash1.wgt(decon_data$Richness_50, nbin=25)
> Density_100 <- ash1.wgt(decon_data$Richness_100, nbin=25)
```

CDF and density estimates are displayed in [Figure 1](#). Estimates for the original species richness variable are displayed using red. Estimates for variables containing measurement error are displayed using blue.

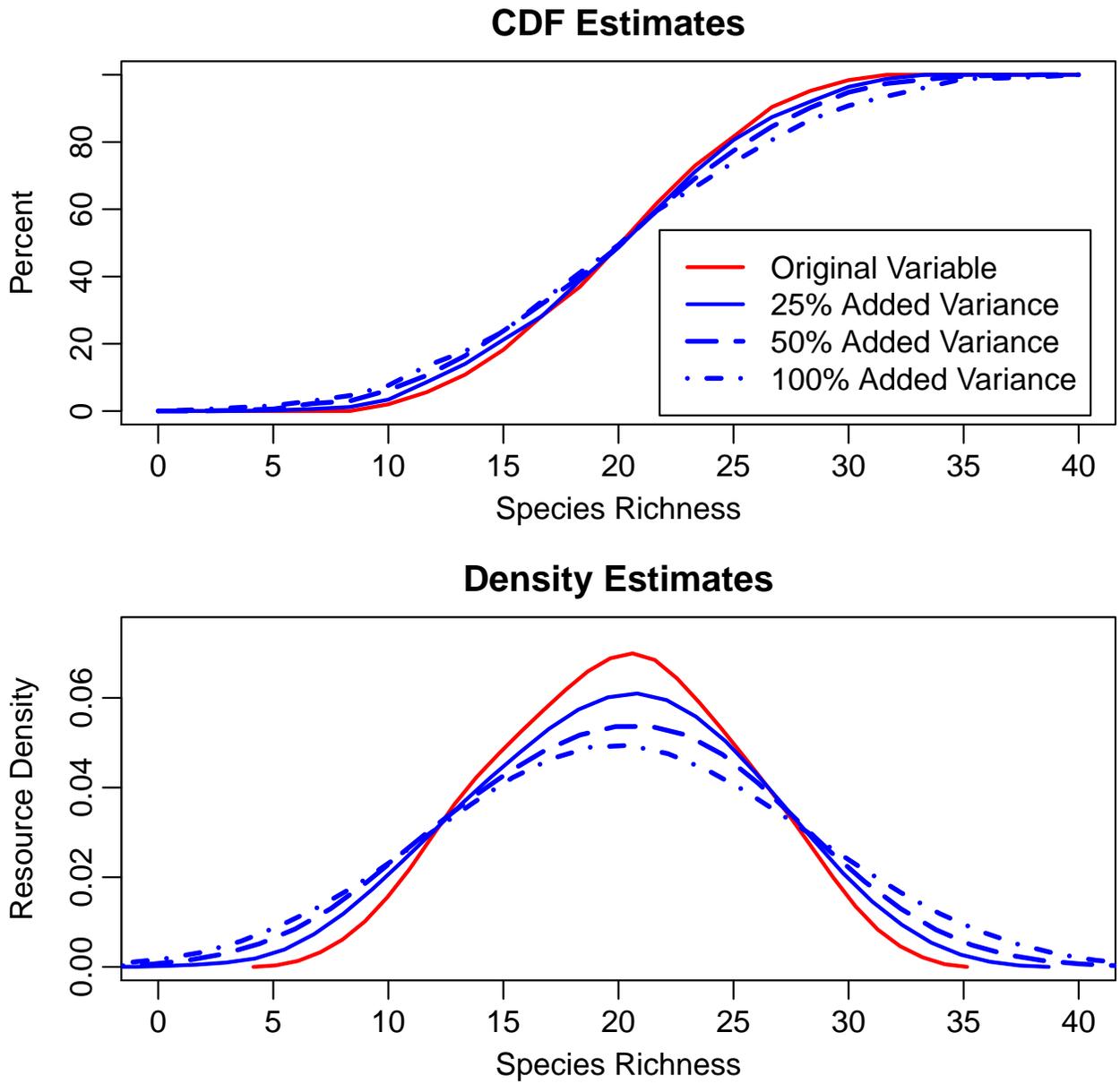


Figure 1: CDF and Density Estimates for Species Richness Variables.

5 Deconvolution

Deconvolution will be demonstrated using the species richness variable that includes 100% additional measurement error variance. The `decon.est` function in `spsurvey` will be used to calculate a deconvoluted CDF estimate, which uses an algorithm based on the procedure developed by Stefansky and Bay (1996). Argument `sigma` for that function specifies the extraneous variance. For an actual survey design, a value for `sigma` would be estimated from the survey data or obtained from some other source. Since we are using simulated data, a direct estimate of `sigma` is available. Specifically, the variance estimation function (`var`) will be used to estimate the additional variance for the species richness variable with added measurement error, and the result will be assigned to an object named `extvar`.

```
> extvar <- var(decon_data$Richness_100) - var(decon_data$Richness)
> CDF_decon <- cdf.decon(z=decon_data$Richness_100,
+                       wgt=rep(1,nr),
+                       sigma=extvar,
+                       x=decon_data$xcoord,
+                       y=decon_data$ycoord,
+                       cdfval=cdfvals)
```

The original CDF and deconvoluted CDF estimates for the species richness variable that includes 100% additional measurement error variance are displayed in Figure 2. The CDF estimate and confidence bounds for the original variable are displayed in red. The deconvoluted CDF estimate and confidence bound are displayed in blue. One consequence of deconvolution is increased confidence bound width, which can be observed in the CDFs in Figure 2. For example, for a species richness value of 25, the confidence bounds for the original variable are 78.7% to 84.5%, which is a width of 5.8%. For the deconvoluted CDF, the confidence bounds are 74.2% to 83.9%, which is a width of 9.7%.

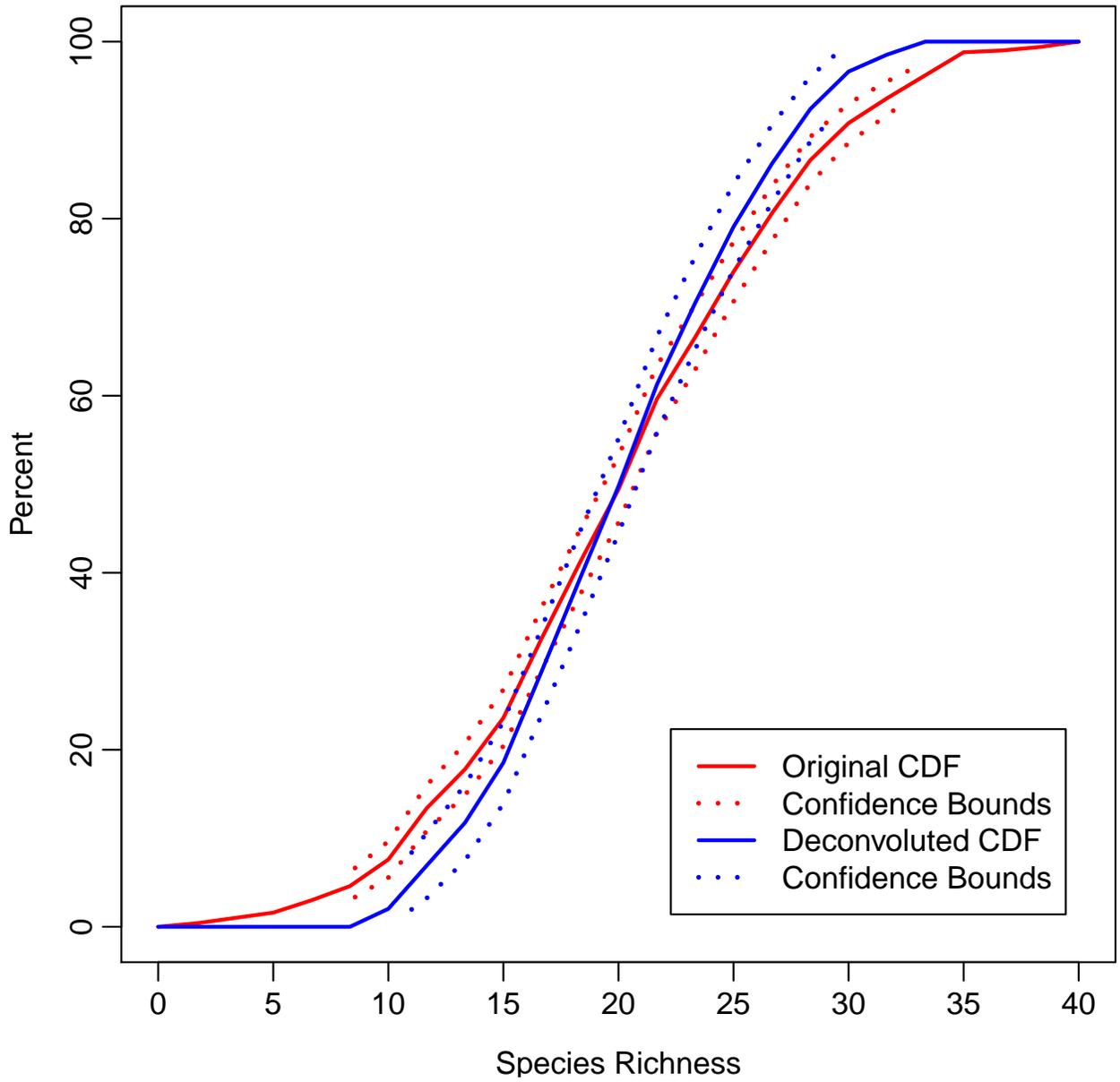


Figure 2: Original and Deconvoluted CDF Estimates for a Species Richness Variable with Added Measurement Error.

References

- Kincaid, T. M. and A. R. Olsen (2012). Survey analysis in natural resource monitoring programs with a focus on cumulative distribution functions. In R. A. Gitzen, J. J. Millspaugh, A. B. Cooper, and D. S. Licht (Eds.), *Design and Analysis of Long-term Ecological Monitoring Studies*, pp. 313–324. Cambridge University Press.
- Scott, D. W. (1985). Averaged shifted histograms: effective nonparametric density estimators in several dimensions. *Annals of Statistics* 13, 1024–1040.
- Stefansky, F. A. and J. M. Bay (1996). Simulation extrapolation deconvolution of finite population cumulative distribution function estimators. *Biometrika* 83, 407–417.