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MULTINOMIAL DISTRIBUTION,

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POLARIZATION TEST FOR THE MULTINOMIAL DISTRIBUTION

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ABSTRACT

The vectors \( \mathbf{p} = (p_1, \ldots, p_k)' \) representing the cell probabilities of a multinomial distribution are partially ordered according to the majorization relation: \( \mathbf{p} \) majorizes \( \mathbf{p}' \) if \( p_j \geq p'_j \) for \( j = 1, \ldots, k \), where \( p_j \) denotes the \( j \)-th largest value among \( p_1, \ldots, p_k \). If the reverse inequality holds we say that \( \mathbf{p} \) minorizes \( \mathbf{p}' \) (\( \mathbf{p} \prec \mathbf{p}' \)). In this paper we consider a test of the hypothesis \( H: \mathbf{p} \preceq \mathbf{p}^0 \) against the alternative hypothesis \( H': \mathbf{p} \succ \mathbf{p}^0 \), where \( \mathbf{p}^0 \) is a given vector. The test discriminates between the situations where the total multinomial probability is distributed more or less evenly among the \( k \) cells. It is therefore called a polarization test.

Key words: Multinomial Distribution; Schur-Convex Function

AMS Classification: 62F05

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1. Introduction. Let \( M(x; \pi, n) \) denote the multinomial distribution, where \( x = (x_1, \ldots, x_k)' \) denotes the vector of cell probabilities, \( \pi = (p_1, \ldots, p_k)' \) denotes the vector of cell frequencies, \( \sum_{i=1}^{k} x_i = n \) and \( \sum_{i=1}^{k} p_i = 1 \). Consider a partial ordering of the probability vectors \( \pi \), given by the majorization relation: \( \pi \) majorizes \( \pi' \) (\( \pi > \pi' \)) if \( \sum_{i=1}^{j} \pi(i) > \sum_{i=1}^{j} \pi'(i) \), \( j = 1, \ldots, k \), where \( \pi(i) \) denotes the \( i \)th largest value among \( p_1, \ldots, p_k \). If the reverse inequality holds we say that \( \pi \) minorizes \( \pi' \) (\( \pi \prec \pi' \)). A symmetric function \( f \) is said to be Schur-convex if \( f(\pi) \geq f(\pi') \) for all \( \pi \succ \pi' \). For example, \( Q = \frac{1}{k} \sum_{i=1}^{k} p_i^2 \) is a Schur-convex function. Clearly, \( 0 \leq Q \leq 1 \).

If the \( k \) multinomial events are nearly equally probable then the value of \( Q \) is close to its lower bound. On the other hand if the total probability is almost concentrated into a single cell then the value of \( Q \) is close to 1. Thus, the value of \( Q \) measures, so to speak, "polarization" of the multinomial distribution.

More generally, the multinomial distribution associated with \( \pi \) is said to be more polarized than the multinomial distribution associated with \( \pi' \) if \( \pi > \pi' \). Note that the vector \( \left( \frac{1}{k}, \ldots, \frac{1}{k} \right) \) is majorized by every vector \( \pi \). In this paper we consider a test of the hypothesis, \( H : \pi \succ p^0 \) against the alternative hypothesis \( H' : \pi \succ \pi^0 \), where \( \pi^0 \) is a given value of \( p \). The test is based on the statistic \( T = \left( \frac{1}{k} \sum_{i=1}^{k} x_i^2 \right) / n \), rejecting \( H \) for large values of \( T \). We call it a polarization test. We note that the polarization test is a one-sided test, whereas, Pearson's Chi-square test for goodness of fit is two-sided, designed to test the hypothesis that \( p = \pi^0 \) against the alternative hypothesis that \( p = p^1 \).
k = 2 the hypothesis H states that $|p_1 - p_2| \leq |p_1^0 - p_2^0|$, while the reverse inequality holds for $H'$.

The problem of testing $H$ against $H'$ arises in various situations. Suppose, for example, that $k$ political parties are contesting in an election. Let $p_i$ denote the proportion of voters in favor of the $i$th party ($i = 1, \ldots, k$) at a certain period of time before the election. It might be of interest to know at a subsequent period of time before the election whether, due to the emergence of certain issue or the occurrence of certain event, the voting preference had polarized in the sense that a single party or, at most, a few parties out of the $k$ parties would share together almost all the votes.

For another example, suppose that the population of a variety of fish is spread out in certain parts of a lake. It might be of interest to know whether the fish population had concentrated into fewer parts of the lake at a certain time, that is, the fish population had polarized due to a change in weather condition or some other factor.

In the following section it is shown that the given test is unbiased. For the application of the test we need to know the distribution of $T$. Formulas for exact as well as the asymptotic distribution for large $n$ are given. Numerical results are given showing asymptotic convergence of the distribution.

2. Polarization test. Consider the hypothesis $H$. We reject $H$ for large values of $T$. By Theorem 3.7 of Hollander, Proschan and Sethuraman (1977)

\[ p \cdot T > t \]
is Schur-convex function of $p$ for any positive number $t$. Therefore, the polarization test is unbiased. For the application of the theorem note that $T$ is a Schur-convex function of $x$ and that the multinomial probability function satisfies the condition required for $\phi(\lambda, x)$ in the theorem.

For the application of the test we need to find the distribution of $T$. First we consider the exact distribution of $T$. Let $[x]^+$ denote the smallest non-negative integer $\leq x$, and $[x]^-$ denote the smallest integer $< x$. Let $D_k(t; p_1, \ldots, p_k, n) = P(T \leq t)$ denote the cumulative distribution function (cdf) of $T$ for $k \geq 2$. The cdf is recursively given by

\begin{align}
D_2(t; p_1, 1-p_1, n) &= \begin{cases} 
0, & t < n/2 \\
\left[\frac{n}{2} + \left(\frac{nt}{2} - \frac{n^2}{4}\right)^{1/2}\right]^2, & t = n/2 \\
\left\lfloor\frac{n}{2} + \left(\frac{nt}{2} - \frac{n^2}{4}\right)^{1/2}\right\rfloor^{1/2}, & t > n/2 
\end{cases} \\
D_k(t; p_1, \ldots, p_k, n) &= \begin{cases} 
0, & t < n/k \\
\left\lfloor\frac{n}{k} + (n(t - \frac{n}{k}) (1 - \frac{1}{k}))^{1/2}\right\rfloor^{1/2}, & t = n/k \\
\left\lfloor\frac{n}{k} + (n(t - \frac{n}{k}) (1 - \frac{1}{k}))^{1/2}\right\rfloor, & t > n/k 
\end{cases}
\end{align}

The recursive relation is based on the fact that the conditional distribution of $u = (x_1, \ldots, x_{k-1})$, given $x_k$, is $\mathcal{N}(u; \frac{P_1}{1-p_k}, \ldots, \frac{P_k-1}{1-p_k}, \ldots, \frac{P_k-1}{1-p_k}, n-r), \frac{n-k-t}{k} = u_k).

Next we consider the asymptotic distribution of $T$ for large $n$. The covariance matrix of $x$ is $\Sigma = n(D - pp')$, where prime denotes the transpose and $D$ denotes the diagonal matrix with ith
diagonal element equal to $p_1$. Let $l_1, \ldots, l_{k-1}$ denote the non-zero eigen value of $I$. An eigen vector corresponding to the zero eigen value is $\xi = (1, 1, \ldots, 1)$. Let $P$ denote an orthogonal matrix diagonalizing $I$ whose first row is equal to $\left( \frac{1}{\sqrt{k}}, \ldots, \frac{1}{\sqrt{k}} \right)$ and let $y = P x$. The first component of $y$ is equal to $\frac{n_{l_1}}{\sqrt{k}}$. Let the mean of $y$ be written as

$$E y = \left( \frac{n_{l_1}}{\sqrt{k}}, n_{l_1} \sqrt{l_1}, \ldots, n_{l_{k-1}} \sqrt{l_{k-1}} \right)' = np.$$

From (2.3) we have

$$\frac{1}{k} \sum_{i=1}^{k-1} l_i^2 = \xi' P' P = \xi' P = Q,$$

and

$$\sum_{i=1}^{k-1} l_i^2 = \xi' P' (P' P) P = \xi' (D - \xi' \xi') P = Q_1 - Q^2,$$

where $Q_1 = \sum_{i=1}^{k-1} l_i^2$. It is easy to see that $Q_1 \geq Q^2$.

We have $n_T = n' \xi = y' y'$. Since $y$ is asymptotically distributed according to the multivariate normal distribution with mean $np$ and covariance $nI$, we have for large $n$

$$\xi_i \sim \frac{\sum_{i=1}^{k-1} l_i^2}{n} = \frac{1}{n} \sum_{i=1}^{k-1} l_i^2,$$

where $\sim$ means "asymptotically distributed as" and $Z_i$ is normally distributed with variance 1 and mean equal to $\sqrt{n} \xi_i$. Moreover $Z_1, \ldots, Z_{k-1}$ are independent.

Let $Z_i \sim \chi^2$. Since $Z_i^2$ is distributed as $\chi^2_{l_i}$ (non-central chi-square with $l_i$ degree of freedom and non-centrality parameter equal to $n \xi_i^2$). The moment generating function of $R = \sum_{i=1}^{k-1} Z_i^2$ is given by
2.7 \quad M(t) = E e^{tR} \\
\quad = \exp \left( \sum_{i=1}^{k-1} \frac{\varphi_i^2}{(1-2\varphi_i t)^{1/2}} \right) \prod_{i=1}^{k-1} (1-2\varphi_i t)^{-1/2} \quad t > 0.

From (2.7) it is seen that

2.8 \quad \frac{\bar{R}}{n} \left( R - \sum_{i=1}^{k-1} \varphi_i^2 \left( 4 \sum_{i=1}^{k-1} \frac{\varphi_i^2}{\varphi_i} \right)^{-1/2} \right) \sim \text{N}(0,\sigma^2) 

where \( \text{N} \) denotes a standard normal random variable. From (2.4), (2.5), (2.6) and (2.8) we have that

2.9 \quad \frac{T - nQ}{\frac{\bar{R}}{\sqrt{n}}} \left( \frac{Q_1 - Q^2}{\sigma^2} \right)^{-1/2} \sim \text{N}(0,1).

Suppose that \( Q_1 - Q^2 = 0 \). Two cases arise: (i) \( p_1 = p_2 = \ldots = p_k = \frac{1}{K} \) and (ii) \( p_i p_j = 0 \) for \( i \neq j \). In case (i) we have \( \chi_1 = \chi_2 = \ldots = \chi_{k-1} = 0 \) and from (2.3) \( \chi_1 = \chi_2 = \ldots = \chi_{k-1} = 0 \). Therefore, \( \chi_1 \) is distributed as \( \chi_1^2 \) (central chi-square with 1 degree of freedom) and (2.6) we have

2.10 \quad k(T - nQ) \sim \frac{\chi^2_{k-1}}{\chi^2_{1}} 

In case (ii) we have \( T = n \) with probability 1.

Let \( Q^0 \) and \( Q^0_1 \) denote the values of \( Q \) and \( Q_1 \), respectively, for \( y = p^0 \), and let \( V \) denote the upper \( \gamma \) - quantile of the standard normal distribution. Let \( T_\gamma \) denote the critical value of the polarization test for a level of significance equal to \( \gamma \), as derived from (2.1) and (2.2). From (2.9) the value of \( T \), for large \( n \) is approximately given by

2.11 \quad T = n Q^0 + 2.5 \bar{R} \left( \frac{Q^0_1 - (Q^0)^2}{\sigma^2} \right)^{1/2} V.
Also, the asymptotic power of the polarization test is equal to

\[ \Phi \left( \frac{\sqrt{n}(Q - Q_0)}{2(Q_1 - Q^2)} - \frac{Q_0 - (Q_0)^2}{Q_1 - Q^2} \right), \]

where \( \Phi \) denotes the standard normal cdf. For \( Q - Q_0 = \frac{c}{\sqrt{n}} \), where \( c \) is given positive number, the asymptotic power, that is, the Pitman efficiency is equal to \( \Phi \left( \frac{c}{2(Q_1 - (Q_0)^2)^{1/2}} \right) \).

In order to compare the asymptotic formula with the exact formula we show in the table below values of \( P(T \leq T) \), derived from (2.1) and (2.2), where \( T_4 \) is given by (2.11) for \( \alpha = .95 \), \( k = 2, 3, 4 \) and certain values of \( n \) and \( Q_0 \). It is seen from the table that \( n = 100 \) is not sufficiently large for the asymptotic probability to match with the exact probability. It is interesting to observe that the figures in columns 2, 3 and 5 agree except for one entry. We have checked the figures given in the table with the result obtained from a simulation study.

| Values of \( P(T \leq T_{.95}) \) |
|---|---|---|---|
| \( k \) | 2 | 3 | 4 |
| \( Q_0 \) | .10, .30 | .15, .25, .40 | .20, .30, .40, .50 | .25, .30, .40, .50, .60, .70 |
| \( n = 10 \) | 1.000 | 1.000 | \( .936 \) | 1.000 | \( .773 \) |
| \( 20 \) | \( .873 \) | 1.000 | \( .943 \) | 1.000 | \( .812 \) |
| \( 40 \) | \( .822 \) | \( .920 \) | \( .947 \) | \( .920 \) | \( .844 \) |
| \( 60 \) | \( .847 \) | \( .947 \) | \( .962 \) | \( .947 \) | \( .861 \) |
| \( 80 \) | \( .865 \) | \( .965 \) | \( .965 \) | \( .965 \) | \( .877 \) |
| \( 100 \) | \( .842 \) | \( .942 \) | \( .942 \) | \( .942 \) | \( .856 \) |
Reference

Functions decreasing in transposition and their applications
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**Summary:**
This paper gives a test of the hypothesis that the total probability associated with a multinomial distribution with k cells is evenly distributed among the k cells against the alternative hypothesis that it is less evenly distributed.