
Subject: Re: Problems with CHISQR_PDF when moving from IDL 5.2 to 5.4
Posted by [Craig Markwardt](#) on Fri, 16 Nov 2001 20:34:18 GMT

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David Williams <d.williams@qub.ac.uk> writes:

> Our data often consist of thousands of points, and for any more than a
> few hundred degrees of freedom (and we have thousands of degrees) IDL
> 5.4 runs into difficulties. The problem we're encountering is that
> CHISQR_PDF can't return an answer, and the only major difference I can
> immediately see -- between the version of CHISQR_PDF bundled with 5.2
> and that bundled with 5.4 -- is that the newer version calls IGAMMA
> rather than IGAMMA_PDF. In fact, it's IGAMMA that fails to converge to a
> value and echoes a message saying this. It's pretty frustrating because
> 5.2 handled our routines just fine.

Hi Dave--

If you want to go ahead and take Wayne's suggestion, that's a good one. I've also just put up a set of routines for hypothesis testing and confidence interval estimation on my web page. This includes chi-square hypothesis testing.

One major difference is that I took my code from Stephen Moshier's CEPHES special function library, so there's no dependence on the implementation of special functions by IDL. So far I haven't had convergence problems with this code.

Good luck,
Craig

<http://cow.physics.wisc.edu/~craigm/idl/> (under fitting)

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Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
