
Subject: Re: compute quartiles of a distribution
Posted by [Vincent Sarago](#) on Mon, 17 Oct 2011 13:05:46 GMT
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There are plenty of self user routine on web.

maybe you can try this one :

<http://www.star.le.ac.uk/~sav2/idl/summary.pro>

vincent

Subject: Re: compute quartiles of a distribution
Posted by [David Fanning](#) on Tue, 18 Oct 2011 01:26:36 GMT
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bing999 writes:

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- > would like to calculate the quartiles with IDL, i.e what is the value
- > of Q for which 25% (or 75%) of the sample is comprised between [M-Q;M
- > +Q] ?
- > Do you know a routine which does that?

cgBoxPlot.

Cheers,

David

--

David Fanning, Ph.D.
Fanning Software Consulting, Inc.
Coyote's Guide to IDL Programming: <http://www.idlcoyote.com/>
Sepore ma de ni thui. ("Perhaps thou speakest truth.")

Subject: Re: compute quartiles of a distribution
Posted by [Thibault Garel](#) on Tue, 18 Oct 2011 16:12:49 GMT
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Thanks to both of you for your answers.

The procedures in summary.pro and cgBoxPlot.pro compute "real"

quartiles. Actually, I should not have used this word in my case i guess.

What I want is the interval $[M-Q; M+Q]$ which encompass 75% of the values of the sample around the mean (not the median) value M , where Q is unique (i.e the same at lower and higher values around M). I do not want the 37.5% above M and the 37.5% below. It makes a little difference with what is calculated with your routines.

The idea would be to span the sample starting from the mean, and counting the points at lower and higher values around the mean in an iterative manner, until I have counted 75% of sample. This would give the value of Q at which the 75% is reached. I have a crude idea to do that with for loops but it will take forever...

If you see what I mean, and if you have a piece of code, this could help a lot!

Thanks again.

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[View Forum Message](#) <> [Reply to Message](#)

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Subject: Re: compute quartiles of a distribution
Posted by [David Fanning](#) on Tue, 18 Oct 2011 16:25:10 GMT
[View Forum Message](#) <> [Reply to Message](#)

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I'm guessing you are going to have a hard time
explaining to your reviewers why your "fake"
quartiles are better than the statistically
justifiable real quartiles. :-)

Cheers,

David

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Subject: Re: compute quartiles of a distribution
Posted by [Thibault Garel](#) on Tue, 18 Oct 2011 16:36:48 GMT
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:) On this one, I am my own reviewer !
I know what I ask sounds weird but that is really what I'd like to
compute. As I want to work with the means, not medians, "statistically
justifiable real" quartiles do not really help. In my case, means and
median may be quite different so that normal 75% quartiles may be out
of the sample...
I am gonna try to find a way to code that.
Thanks again,

Cheers
bing

> bing999 writes:

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Subject: Re: compute quartiles of a distribution
Posted by [Brian Wolven](#) on Tue, 18 Oct 2011 17:38:55 GMT
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Sounds like the kind of thing that the histogram routine would let you do quickly and easily. I am not, however, volunteering to do the coding. ;)

Subject: Re: compute quartiles of a distribution
Posted by [Jeremy Bailin](#) on Tue, 18 Oct 2011 19:48:33 GMT
[View Forum Message](#) <> [Reply to Message](#)

On 10/18/11 12:12 PM, bing999 wrote:
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>> Sepore ma de ni thui. ("Perhaps thou speakest truth.")
>

```

Easy enough (untested):

```

data = [.....]
frac_to_enclose = 0.75
meanval = mean(data)
absdiff = abs(data-meanval)
quartile_index = floor(n_elements(absdiff) * frac_to_enclose)
q = absdiff[quartile_index]

```

But I share David's concern that this may not really be what you want...

-Jeremy.

Subject: Re: compute quartiles of a distribution

Posted by [Jeremy Bailin](#) on Wed, 19 Oct 2011 04:32:59 GMT

[View Forum Message](#) <> [Reply to Message](#)

On 10/18/11 3:48 PM, Jeremy Bailin wrote:

> On 10/18/11 12:12 PM, bing999 wrote:

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>>> Cheers,

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>>> David

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> Easy enough (untested):
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> data = [.....]
> frac_to_enclose = 0.75
> meanval = mean(data)
> absdiff = abs(data-meanval)
> quartile_index = floor(n_elements(absdiff) * frac_to_enclose)
> q = absdiff[quartile_index]
>
>
> But I share David's concern that this may not really be what you want...
>
> -Jeremy.
```

Okay, now that I've tested it, there's clearly a SORT missing.
Substitute the last line with:

```
q = absdiff[(sort(absdiff))[quartile_index]]
```

-Jeremy.
