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MINIMAX SUBSET SELECTION FOR THE MULTINOMIAL AND POISSON DISTRIBUTIONS

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FSU STATISTICS REPORT M497
Technical Report USARO-D33

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Tallahassee, Florida 32306
February, 1979

This research was supported in part by U.S. Army Research Office Grant No. DAAG29-76-G-0238

AMS 1970 subject classifications. Primary 62F07; Secondary 62C05.

Key words and phrases. Linear programming, minimax subset selection, expected subset size.
ABSTRACT

Let \((X_1, \ldots, X_k)\) be a multinomial vector with unknown cell probabilities \((p_1, \ldots, p_k)\). A subset of the cells is to be selected in a way so that the cell associated with the smallest cell probability is included in the selected subset with a preassigned probability, \(P^*\). Suppose the loss is measured by the size of the selected subset, \(S\). Using linear programming techniques, selection rules can be constructed which are minimax with respect to \(S\) in the class of rules which satisfy the \(P^*\)-condition. In some situations, the rule constructed by this method is the rule proposed by Nagel (1970). Similar techniques also work for selection in terms of the largest cell probability. The rules constructed in this fashion are also minimax for selection in terms of Poisson parameters.
1. INTRODUCTION

In this paper, subset selection problems for the multinomial distribution are considered. In these problems the aim is to select a non-empty subset of the cells which contains the cell with the highest or lowest cell probability. The goal is to find a selection rule which includes the highest or lowest cell probability with probability at least equal to a preassigned number, P*. Having satisfied this minimum requirement, the goal is to find a rule which effectively excludes non-best cells. This leads to the use of the number of cells selected or the number of non-best cells selected as a measure of the loss to the experimenter. Minimax rules for these losses are considered and the main result of this paper is that minimax rules can be constructed by solving the appropriate linear programming problem. The rule obtained in this way in some situations corresponds to a particularly simple and easy to implement rule proposed and studied by Nagel (1970). This rule can also be shown to have another optimal property if the cell probabilities are in a slippage configuration.

The subset selection problem for multinomial distributions has been previously considered by Gupta and Nagel (1967), Nagel (1970), Fanchapakesan (1971) and Gupta and Huang (1975). Minimax subset selection rules have been recently investigated in a general setting by Berger (1979).
Section 2 contains the necessary notation for a formulation of the problem. In Section 3, the problem of choosing the smallest cell probability is considered and the fact that minimax selection rules can be constructed using linear programming methods is proven. Examples of rules constructed in this way are given. A particular rule which arises as the solution to the problem is further considered in Section 4. This rule is found to have a certain optimality property if the parameters are in a slippage configuration. In Section 5, the analogous results for the problem of selecting the largest cell probability are outlined. In Section 6, the fact that the rules constructed in Sections 3 and 5 are also minimax for selection in terms of Poisson parameters is explained.

2. NOTATION AND FORMULATION

Let \( X = (X_1, \ldots, X_k) \) be a multinomial random vector with \( \sum_{i=1}^{k} X_i = N \). Let \( \mathbf{p} = (p_1, \ldots, p_k) \) be the unknown cell probabilities with \( \sum_{i=1}^{k} p_i = 1 \). The ordered cell probabilities will be denoted by \( p_{[1]} \leq \ldots \leq p_{[k]} \). The goal of the experimenter is to select a subset of the cells including the best cell, the cell associated with \( p_{[1]} \). A correct selection, \( \text{CS} \), is the selection of any subset which contains the best cell. If for a particular parameter value, \( \mathbf{p} \), more than one of the cells is tied with the smallest \( p_1 \), one of these cells will be considered to be tagged and a \( \text{CS} \) occurs if the tagged cell is selected. This assumption is not of essential importance and can be dropped without effecting any of the results. But it
A selection rule will be denoted by \( \hat{\phi}(x) = (\phi_1(x), \ldots, \phi_k(x)) \)
where \( \phi_i(x) \) is the probability of including the \( i \)th cell in
the selected subset having observed \( \hat{x} = x \). The \( \phi_i(x) \) are called
the individual selection probabilities. To insure that a non-
empty subset is always selected, only rules which satisfy
\[ \sum_{i=1}^{k} \phi_i(x) \geq 1 \text{ for all } x \]
will be considered. The first requirement a selection rule must satisfy is that it has a certain
minimum probability of selecting the best cell. Let
\( P^* \), \( l/k < P^* < 1 \), be a preassigned fixed number. Only rules
which satisfy the \( P^* \)-condition, viz.,
\[ \inf_{P} P(\text{CS} | \hat{\phi}) \geq P^* \]
will be considered. The set of rules which satisfy the \( P^* \)-condition will be denoted by \( P_{P^*} \).

Two losses which are commonly used in subset selection
problems are the size of the selected subset, \( S \), and the
number of non-best cells selected, \( S' \). The risk using a
rule \( \hat{\phi} \) when \( p \) is the true parameter is then the expected
subset size, \( E_p (S | \hat{\phi}) \), or the expected number of non-best cells
selected, \( E_p (S' | \hat{\phi}) \). Let
\[ S(x) = \sum_{i=1}^{k} \phi_i(x) \]

Then \( S(x) \) is the expected subset size having observed
\( \hat{x} = x \) and \( E_p (S | \hat{\phi}) = E_p (S(x) | \hat{\phi}) \).
A selection rule, \( \phi^* \), is said to be minimax with respect to \( S \) if \( \phi^* \in D_r \) and

\[
\inf_{\mathcal{P}^*} \sup_{\mathcal{P}} \mathbb{E}_\mathcal{P} (S|\phi) = \sup_{\mathcal{P}} \mathbb{E}_\mathcal{P} (S|\phi^*).
\]  

Replace \( S \) by \( S' \) in (2.3) to define minimaxity with respect to \( S' \). Berger (1979) investigated minimaxity with respect to \( S \) and \( S' \) in a general setting. In Section 3, selection rules which are minimax with respect to \( S \) and \( S' \) will be constructed.

3. CONSTRUCTION OF MINIMAX RULES

In Theorem 3.1, the following class of selection rules will be shown to be minimax with respect to \( S \) and \( S' \). Let \( D^* \) be the class of selection rules which satisfy: (i) \( \phi_i(x) = \delta_i(x_i) \) for \( 1 \leq i \leq k \), i.e., the selection or rejection of the \( i \)th cell depends only on the number of observations in the \( i \)th cell; (ii) \( \delta_i(m) \geq \delta_i(n) \) if \( 0 \leq m \leq n \leq N \) and \( 1 \leq i \leq k \), i.e., the probability of selecting the \( i \)th cell decreases as the number of observations in the \( i \)th cell increases; (iii) \( S(x) = \sum_{i=1}^{k} \delta_i(x_i) \) is a Schur concave function of \( x \); (iv) \( \mathbb{E}_{\mathcal{P}_0}(\delta_i(X_i)) = \mathcal{P}^* \) for \( 1 \leq i \leq k \) where \( \mathcal{P}_0 = (1/k, \ldots, 1/k) \).

Remark 3.1. The requirement in (i) that the decision to include or exclude the \( i \)th cell depends only on \( X_i \) may seem to be a waste of the information contained in the other \( X_j \)'s. But since \( \sum_{i=1}^{k} X_i = N \), if \( X_i \) is "large" then the other \( X_j \)'s must be
small and if \( X_i \) is "small", some of the other \( X_j \)'s must be large. So information about the other \( X_j \)'s is contained in \( X_i \) and the requirement is not as counterintuitive as it would be in a problem in which the \( X_j \)'s are independent, e.g., the normal means problem (see Gupta (1965)). The rules considered by Nagel (1970) had property (i) as well as (ii) and (iv).

**Remark 3.2.** Condition (ii) seems reasonable since larger values of \( X_i \) indicate larger values of \( p_i \).

**Remark 3.3.** See Proschan and Sethuraman (1977) and Nevius, Proschan and Sethuraman (1977) for a discussion of Schur functions in statistics. In a sense, \( \chi \) majorizes \( \chi \) if the coordinates of \( \chi \) are more spread out than the coordinates of \( \chi \). The more spread out the cell frequencies are, the easier it should be to decide which is the best cell and the smaller the subset that need be selected. This is an interpretation of condition (iii).

**Remark 3.4.** By Theorem 4.1 of Berger (1979), this is a necessary condition if a rule is to be minimax with respect to \( S \) or \( S' \).

**Remark 3.5.** Gupta and Nagel (1967) proposed and studied the following selection rule for this problem: select the \( i^{th} \) cell if \( x_i \leq x_{\min} + C \) where \( x_{\min} = \min(x_1, \ldots, x_k) \) and \( C \) is a non-negative integer chosen so that the \( P^* \)-condition is satisfied. In general, this rule is not in \( D^* \) since neither (i) nor (iii)
are true. In the special case of \( k = 2 \), however, it can be verified that the Gupta-Nagel rule is in \( D^* \) since \( X_2 = N - X_1 \). Of course, to satisfy (iv) exactly, this randomized version of the Gupta-Nagel rule must be used:

\[
\phi_i(x) = \begin{cases} 
1 & x_i < x_{\min} + C \\
\alpha & x_i = x_{\min} + C \\
0 & x_i > x_{\min} + C 
\end{cases}
\]

So, by the following theorem, the Gupta-Nagel rule is minimax if \( k = 2 \).

**Theorem 3.1.** If \( \phi \in D^* \) then \( \phi \) is minimax with respect to \( S \) and \( S' \).

**Proof.** The first fact to be verified is that if \( \phi \in D^* \) then \( \phi \) satisfies the \( P^* \)-condition. Let \( P_i = \{ \mathbb{P}: \ p_j \geq p_i \geq 0 \ \text{for all} \ j \neq i \ \text{and} \ \sum_{j=1}^{k} p_j = 1 \} \). Then \( \inf_{P_i} (CS|\phi) = \inf \ inf_{P} \ (select \ \text{lsisk} \ p_i \mathbb{P}) \)

\[ i \text{th cell} | \phi = \inf \inf_{p_i} E_{\mathbb{P}} (\phi_i(X)). \]

Let \( Y \) have a binomial distribution with parameters \( N \) and \( p_i \). Then \( E_{\mathbb{P}} (\phi_i(X)) = E_{p_i} (\delta_i(Y)). \) Since the binomial distribution has monotone likelihood ratio and since \( \delta_i \) is a nonincreasing function, by Lemma 2, page 74 of Lehmann (1959), \( E_{p_i} (\delta_i(Y)) \) is nonincreasing in \( p_i \). So the \( \inf_{P_i} (\phi_i(X)) = \inf_{P_i} (\delta_i(Y)) \)

\[ E_{p_i=1/k} (\delta_i(Y)) = P^*. \] Thus \( \inf_{P} (CS|\phi) = \inf_{P'} P^* = P^* \) and \( \phi \) satisfies the \( P^* \)-condition.
Now (2.3) will be verified. By Theorem 3.1 of Berger (1979), the minimax value is $kP^*$. So it suffices to show that
\[
\sup_{p} E_p (S|\mathcal{Q}) = kP^* \quad \text{for any } \mathcal{Q} \in \mathcal{D}^*.
\]
But, since $S(\mathcal{X})$ is Schur concave, by Application 4.2(a) of Nevius, Proschan and Sethuraman (1977) $E_\mathcal{D}^* (S(\mathcal{X})|\mathcal{Q})$ is Schur concave in $\mathcal{D}$ and hence takes on the maximum value at $p = (1/k, \ldots, 1/k)$.
\[
E_\mathcal{D}^* (S(\mathcal{X})|\mathcal{Q}) = \sum_{i=1}^k E_0 \phi_i (X) = \sum_{i=1}^k E_0 (\delta_i (X)) = kP^* \quad \text{by (iv)}.
\]
So (2.3) is verified.

Finally, by Theorem 3.2 of Berger (1979), if $\mathcal{Q}$ is minimax with respect to $S$ then $\mathcal{Q}$ is also minimax with respect to $S'$. 

Other authors have provided bounds on $E(S)$ for the rules they have proposed. For example, Gupta and Huang (1975) give an upper bound for $E(S)$ when the parameters are in a slippage configuration. But the result of Theorem 3.1 is stronger in that minimaxity considers all parameter configurations and the exact upper bound of $kP^*$. for $E(S)$ is achieved.

$\mathcal{D}^*$ is a wide class of selection rules which are minimax. Finding one rule in $\mathcal{D}^*$ which has an additional optimality property may be accomplished by solving the following linear programming problem. Consider $\mathcal{S} = (\delta_1 (0), \ldots, \delta_1 (N), \delta_2 (0), \ldots, \delta_2 (N), \ldots, \delta_k (0), \ldots, \delta_k (N))$ as the solution vector for which we wish to solve. Condition (ii) provides $kN$ linear constraints on the solution. Condition (iii) provides additional linear constraints on the solution. For example, since $(6, 2, 0)$ majorizes $(5, 3, 1)$, we must have
\[ \delta_1(6) + \delta_2(2) + \delta_3(0) \leq \delta_1(5) + \delta_2(3) + \delta_3(1). \]
Finally, condition (iv) provides \( k \) additional linear constraints on the solution. Subject to these constraints we wish to minimize \( E_{p'}(S|\xi) \), a linear function of the coordinates of \( \xi \), for some \( p' \neq p_0 \). The parameter \( p' \) could be some particular parameter value in which the experimenter is particularly interested. As an example, this problem was solved for \( P^* = .4(.1,.9) \) and \( p' = (.1,.45,.15) \) and \( p' = (.2,.4,.4) \) in the case where \( k = 3 \) and \( N = 6 \). The resulting minimax rules are shown in Table 1. In finding these solutions, the additional constraint was made that the solution was permutation invariant, i.e., \( \delta_i(m) = \delta_j(m) \) for all \( 1 \leq i, j \leq k \) and all \( 0 \leq m \leq N \). These solutions were obtained using the NYBLPC computer program. This program uses the criss-cross method as developed by Dr. Stanley Zionts. The computations were done on the CDC CYBER 74 at the Florida State University Computing Center.

4. A SIMPLE RULE

An examination of Table 1 reveals that, in all cases when \( P^* \) is large, the optimal rule obtained by solving the linear programming problem, as outlined in Section 3, has the following simple form:

\[
\phi^*(x) = \delta^*(x) = \begin{cases} 
1 & x_i < t \\
\alpha & x_i = t \\
0 & x_i > t 
\end{cases}
\]
Here \( t \) and \( a \) are chosen so that condition (iv) (Section 3) is satisfied. Namely, let \( Y \) have a binomial distribution with parameters \( 1/k \) and \( N \). Then \( t \) is the integer which satisfies
\[
P(Y < t) \leq P^* < P(Y \leq t)\quad \text{and}\quad a = (P^* - P(Y < t))/P(Y = t).
\]
This rule is analogous to a rule proposed by Nagel (1970) for selecting the largest cell probability. This rule is appealing for its simplicity and because the constants \( t \) and \( a \), needed for implementation, can be easily obtained from a binomial table. In this section the rule \( Q^* \) is studied more closely.

First, in Theorem 4.1, \( Q^* \) is shown to be minimax if \( P^* \) is sufficiently large. Then, in Lemmas 4.1 and 4.2 and Theorem 4.2, \( Q^* \) is shown to have the following optimality property if the parameters are in a slippage configuration. Suppose all the cell probabilities are equal except for the \( i \)th. \( Q^* \) minimizes the probability of selecting the \( i \)th cell if its cell probability is larger than all the rest and maximizes the probability of selecting the \( i \)th cell if its cell probability is smaller than all the rest among all minimax rules.

**Theorem 4.1.** Let \( Y \) have a binomial distribution with parameters \( 1/k \) and \( N \). Then, if
\[
(4.2) \quad P^* = P(Y < \frac{N}{2}) + \frac{1}{2} P(Y = \frac{N}{2}),
\]
\( Q^* \) is minimax with respect to \( S \) and \( S' \).

**Proof.** By Theorem 3.1 it suffices to show \( Q^* \in \mathcal{D}^* \). Conditions (i), (ii) and (iv) are obviously satisfied by the definition of
It remains to show that (iii) is true, i.e., \( S^*(x) = \sum_{i=1}^{k} \delta^*(x_i) \) is a Schur concave function of \( x \).

To see that \( S^* \) is Schur concave, suppose \( x \) majorizes \( y \) where \( \sum_{i=1}^{k} y_i = N = \sum_{i=1}^{k} y_i \). By the result of Hardy, Littlewood and Polya (1952, page 47), we may assume, without loss of generality, that \( x \) and \( y \) differ in two coordinates only, say, \( x_i > y_i \geq y_j > x_j \) where \( x_i + x_j = y_i + y_j \). Since the constants \( t \) and \( a \) are chosen so that \( P(Y < t) + a P(Y = t) = P^* \), (4.2) implies that either \( t > \frac{N}{2} \) or \( t = \frac{N}{2} \) and \( a \geq \frac{1}{2} \). Since all of the coordinates of \( x \) and \( y \) are equal, except the \( i \)th and \( j \)th,

\[
S^*(y) - S^*(x) = \delta^*(y_i) + \delta^*(y_j) - \delta^*(x_i) - \delta^*(x_j). 
\]

Since \( \sum_{i=1}^{k} y_i = N \) and \( y_j \geq 0, 1 \leq j \leq k, y_j \leq \frac{N}{2} \leq t \). If \( y_j < t \) then \( \delta^*(y_j) = \delta^*(x_j) = 1 \) and \( \delta^*(y_i) \geq \delta^*(x_i) \) so \( S^*(y) - S^*(x) \geq 0 \).

If \( t = y_j \) then \( t = \frac{N}{2} = y_j = y_i \) and \( S^*(y) - S^*(x) = a + a - 0 - 1 \geq 0 \) since \( a \geq \frac{1}{2} \) if \( t = \frac{N}{2} \). Thus \( S^* \) is Schur concave. ||

Values of the lower bound given in (4.2) are tabulated in Table 2 for \( k = 2(1) 10 \) and \( N = 1(1) 20 \). Table 2 reveals that, for small values of \( k \) and \( N \), this lower bound is reasonably small. But as \( k \) or \( N \) increases, the lower bound converges to one. So Theorem 4.1 shows that \( t^* \) is minimax only for moderate values of \( k \) and \( N \). It can be shown that if \( N \) is an odd number then the expression given in (4.2) is the same for both \( N \) and \( N + 1 \). That is why one column suffices for each consecutive odd-even pair in Table 2.

Now the behavior of \( t^* \) when the parameter is in a slippage configuration will be examined. For the remainder of
this section let \( p' = (p, \ldots, p, q, p, \ldots, p) \) where \((k - 1)p + q = 1\) and \(q\) is the \(i^{th}\) coordinate. The following result will be proven.

**Theorem 4.2.** Suppose \( \xi^* \) is minimax. Then among all minimax rules, \( \xi', \xi^* \) maximizes \( P_{p'}(\text{select } i^{th} \text{ cell } | \xi') \) if \( q < p \) and \( \xi^* \) minimizes \( P_{p'}(\text{select } i^{th} \text{ cell } | \xi') \) if \( q > p \).

The proof of Theorem 4.2 will be accomplished via the following two lemmas.

**Lemma 4.1.** Suppose \( q < p \). Among all rules, \( \xi', \xi^* \) which satisfy

\[
P_{p'}(\text{select } i^{th} \text{ cell } | \xi') < P^*, \xi^* \text{ maximizes } P_{p'}(\text{select } i^{th} \text{ cell } | \xi') \]

**Proof.** For any \( p \) and \( \xi^* \),

\[
P_{p'}(\text{select } i^{th} \text{ cell } | \xi') = E_{\xi'} \phi_i(X).
\]

By the Neyman-Pearson Lemma, among all rules which satisfy

\[
E_{p^*} \phi_i(X) \leq P^*, \text{ a rule which maximizes } E_{p^*} \phi_i(X) \text{ is given by }
\]

\[
\phi_i(x) = \begin{cases} 
1 & \frac{\binom{N}{k} x_i}{N} \frac{1}{q} \frac{q}{p} > t \\
\alpha & \frac{\binom{N}{k} x_i}{N} \frac{1}{q} \frac{q}{p} = t \\
0 & \frac{\binom{N}{k} x_i}{N} \frac{1}{q} \frac{q}{p} < t
\end{cases}
\]

(4.3)

where \( t \) and \( \alpha \) are chosen so that \( E_{p^*} \phi_i(X) = P^* \). Using the fact that \( q < p \), it can be seen that (4.3) is equivalent to (4.1). \( \square \)
Lemma 4.2. Let \( q > p \). Among all rules, \( \phi \), which satisfy
\[
P_\phi \left( \text{select } i^{\text{th}} \text{ cell } | \phi \right) \geq P^*, \phi^* \text{ minimizes } P_\phi \left( \text{select } i^{\text{th}} \text{ cell } | \phi \right).
\]

Proof. The proof follows the same lines as that of Lemma 4.1.

Proof of Theorem 4.2. By Theorem 4.1 of Berger (1979),
every rule, \( \phi \), which is minimax with respect to \( S \) or \( S' \) must
satisfy \( P_\phi \left( \text{select } i^{\text{th}} \text{ cell } | \phi \right) = P^* \). So Theorem 4.2 follows
from Lemmas 4.1 and 4.2.

Seal (1955, Section 4) examines a slippage problem,
analogous to the one considered in Theorem 4.2, for the
normal means selection problem. He shows, "approximately,"
that a certain rule has the property that \( \phi^* \) has in the
multinomial problem. "Approximately" is Seal's term. It
refers to the fact that he used an asymptotic argument. But
his result can be proved exactly using the Neyman-Pearson
Lemma as in Lemmas 4.1 and 4.2.

5. SELECTION IN TERMS OF THE
LARGEST CELL PROBABILITY.

In some problems the experimenter might be interested
in selecting a subset of the cells including the cell
associated with \( p_{[k]} \), the largest cell probability. In this
problem a correct selection, \( CS \), is the selection of any subset
including the cell associated with \( p_{[k]} \). In this section,
results analogous to those found in Sections 3 and 4 will be
briefly outlined.
The following class of selection rules can be shown to be minimax with respect to $S$ and $S'$. Let $D_*$ be the class of selection rules which satisfy (i), (ii'), (iii) and (iv) where (i), (iii) and (iv) are as in Section 3 and (ii')

$\delta_i(m) \leq \delta_i(n)$ if $0 \leq m \leq n \leq N$ and $1 \leq i \leq k$, i.e., the probability of selecting the $i^{th}$ cell increases as the number of observations in the $i^{th}$ cell increases.

**Theorem 5.1.** If $\hat{\xi} \in D_*$ then $\hat{\xi}$ is minimax with respect to $S$ and $S'$.

**Proof.** This proof follows the lines of the proof of Theorem 3.1 where now (ii') is used to show that if $\hat{\xi} \in D_*$ then $\hat{\xi}$ satisfies the $P^*$-condition. ||

Rules in $D_*$ can be constructed by solving a linear programming problem. The condition that $\hat{\xi} \in D_*$ puts linear constraints on the vector of selection probabilities

$\hat{\xi} = (\delta_1(0), \ldots, \delta_k(N))$. The $\hat{\xi}$ which minimizes $E_{P'}(S|\hat{\xi})$ for some $P' \neq P_0$, subject to the constraint $\hat{\xi} \in D_*$ can be solved for. This was done for $P^* = .4(.1).9$ and $P' = (.8, .1, .1)$ and $P'' = (.6, .2, .2)$ in the case where $k = 3$ and $N = 6$. The same rule was found to be optimal for both $P'$ and $P''$. The resulting minimax rule is presented in Table 3.

A particularly simple rule, which arose as the solution to the linear programming problem when $P^*$ was large, is the following:
\[
\phi_{n_i}(x_i) = \delta_n(x_i) = \begin{cases} 
1 & \text{if } x_i > t \\
\alpha & \text{if } x_i = t \\
0 & \text{if } x_i < t
\end{cases}
\]

where \(\alpha\) and \(t\) are chosen so that condition (iv) is satisfied.

\(\tilde{x}_*\) is the rule proposed by Nagel (1970). \(\hat{\lambda}_*\), like \(\hat{\lambda}^*\) in Section 4, is minimax if \(P^*\) is large and performs well in the slippage configuration. Specifically, the following two theorems are true.

**Theorem 5.1.** Let \(Y\) have a binomial distribution with parameters \(1/k\) and \(N\). Then, if

\[
P^* \geq P(Y = 1) + \frac{1}{2} P(Y = 1),
\]

\(\tilde{x}_*\) is minimax with respect to \(S\) and \(S'\).

**Proof.** If (5.2) is true then \(\tilde{x}_* \in \hat{\lambda}_*\). The key point to verify is that \(S_*(x) = \sum_{i=1}^k \delta_*(x_i)\) is Schur concave. This can be verified using the fact that (5.2) implies either \(t = 1\) and \(\alpha \geq \frac{1}{2}\) or \(t = 0\).

For fixed values of \(N\) and \(P^*\), the lower bound given in (5.2) is a decreasing function of \(k\). So for fixed \(N\) and \(P^*\), \(\tilde{x}_*\) will be minimax if \(k\) is sufficiently large. The value of the lower bound given in (5.2) is tabulated for \(N = 1 \ (1) \ 20\) and \(k = 2 \ (1) \ 10\) in Table 4.

Finally, \(\tilde{x}_*\) performs well if the parameters are in a slippage configuration. Let \(\tilde{p}' = (p, ..., p, q, p, ..., p)\) where \((k - 1)p + q = 1\) and \(q\) is the \(i\)th coordinate. The following result, analogous to Theorem 4.2, is true.
Theorem 5.2. Suppose \( \xi \) is minimax. Then among all minimax rules, \( \xi \), \( \xi \) maximizes \( P_{\xi} \) (select \( i \)th cell \( |\xi \) if \( q > p \) and
\( \xi \) minimizes \( P_{\xi} \) (select \( i \)th cell \( |\xi \) if \( q < p \).

The proof of Theorem 5.2 is completely analogous to the proof of Theorem 4.2 and is omitted.

6. SELECTION RULES FOR POISSON PARAMETERS.

The selection rules constructed in Sections 3 and 5 can also be used for selection problems involving Poisson parameters. These rules will also be minimax for these Poisson selection problems. Selection rules for the Poisson distribution have previously been studied by Gupta and Nagel (1971) and Gupta and Huang (1975). Goel (1972) showed that the usual location and scale type selection rules do not satisfy the \( P^* \)-condition in this problem for large values of \( P^* \).

Specifically let \( Y = (Y_1, \ldots, Y_k) \) be independent Poisson random variables with parameters \( \lambda = (\lambda_1, \ldots, \lambda_k) \). Let \( N = \sum_{i=1}^{k} Y_i \). The goal is to select a subset of the population including the one associated with the largest or smallest parameter \( \lambda_i \). The conditional distribution of \( Y \) given \( N = n \) is multinomial with parameters \( p \) and \( N \) where
\[
p_i = \frac{\lambda_i}{\sum_{j=1}^{k} \lambda_j}.
\]
So if \( N = n \), we can use the rule constructed in Section 3 or 5 for a sample of size \( n \). This rule has the property that \( P_{\lambda}^*(CS|N = n) \geq P^* \) for \( 0 < n < \infty \) and all \( \lambda \). So unconditionally, \( P_{\lambda}^*(CS) \geq P^* \) for all \( \lambda \), using this rule, i.e., the rule satisfies the \( P^* \)-condition. Similarly \( E_{\lambda}^*(S) \leq kP^* \)
for all \( \lambda \) since \( E_\lambda (S|N = N) \leq kP^* \) for \( 0 \leq N < \infty \) and all \( \lambda \), i.e., the rule is minimax with respect to \( S \). \( N \) is a complete sufficient statistic for \( \lambda \) on the set \( \Omega_0 = \{ \lambda : \lambda_1 = \ldots = \lambda_k \} \).

By Lemma 1.1 of Gupta and Nagel (1971) if \( P_\lambda (CS|\boldsymbol{\theta}) = P^* \) on \( \Omega_0 \), then \( P_\lambda (CS|N = N) = P^* \) for \( 0 \leq N < \infty \). But \( P_\lambda (CS|\boldsymbol{\theta}) = P^* \) on \( \Omega_0 \) is a necessary condition for minimaxity by Theorem 4.1 of Berger (1979). So considering rules conditional on \( N \) is natural in this problem.
REFERENCES


NYBLPC. State University of New York at Buffalo Computing Center Press.


Table 1

Minimax selection rule for $p_1$ which minimizes $E_{p_1}(S)$

$\xi' = (.1, .45, .45)$ $N = 6$ $k = 3$

$\delta(x) = P(\text{select } i^{th} \text{ cell } | \bar{x}_i = x)$

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$E_{\xi'}(S|\delta)$

$\xi' = (.2, .4, .4)$

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$E_{\xi'}(S|\delta)$
Table 2

Lower bound for $P^*$

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Table 3

Minimax selection rule for $p_{k}$ which
minimizes $E_{F}(S)$ and $E_{p}(S)$

$p' = (0.8, 0.1, 0.1)$  $p'' = (0.6, 0.2, 0.2)$  $N = 6$  $k = 3$

$\delta(x) = P(\text{select } i^{th} \text{ cell } | x_i = x)$

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Table 4

Lower bound for $P^*$

If $P^* \geq$ table entry, $\xi_n$ is minimax

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Minimax Subset Selection for the Multinomial and Poisson Distributions

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Department of Statistics
Tallahassee, Florida 32306

U.S. Army Research Office-Durham
P.O. Box 12211
Research Triangle Park, N.C. 27709

Supplementary Notes

Linear programming, minimax subset selection, expected subset size.

Let \((X_1, \ldots, X_k)\) be a multinomial vector with unknown cell probabilities \((p_1, \ldots, p_k)\). A subset of the cells is to be selected in a way so that the cell associated with the smallest cell probability is included in the selected subset with a preassigned probability, \(P^*\). Suppose the loss is measured by the size of the selected subset, \(S\). Using linear programming techniques, selection rules can be constructed which are minimax with respect to \(S\) in the class of rules which satisfy the \(P^*\)-condition. In some situations, the rule constructed by this method is the rule proposed by Nagel (1970) Similar techniques also work for selection in terms of the largest cell probability. The rules constructed in this fashion are also minimax for selection in terms of Poisson parameters.