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BIVARIATE PROBIT, LOGIT,

AND BURRIT ANALYSIS

by

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DEPARTMENT OF STATISTICS
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BIVARIATE PROBIT, LOGIT, AND BURRIT ANALYSIS

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The problem of a mixture of two stimulants in a biological quantal assay is investigated from a mathematical standpoint. The basic assumption is made that the response region does not depend on biological considerations - i.e., given a specified mixture of stimulants z , the response region is defined by the point z' in the p-variate space where there are p stimulants under consideration; instead, the probability functions, themselves, may take on different forms. A general form is proposed and investigated. Three analytic models (one utilizing the bivariate normal distribution, one a bivariate logistic distribution developed by Gumbel (1961), and one a bivariate Burr distribution developed by this author) are employed in this investigation. The investigation includes the analysis of data, under the three analytic models, which had been classified by previous investigators as examples of synergistic action, simple similar action, independent action, and additive action. The residual analyses are included as well as the FORTRAN IV subroutines used in evaluating the functions, the partial derivatives and the weights.

The investigation lends some support to the assumption of a constant response region for a diversity of mixtures of stimulants. The analytic

model incorporating the bivariate Burr distribution is recommended for all cases unless the number of parameters to be estimated is a primary concern, in which case the analytic model utilizing the bivariate normal distribution is recommended. The bivariate Burr distribution developed in this paper is found to be more useful in application than that developed by Takahasi (1965).

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CHAPTER I

1. Introduction

The joint action of mixtures of stimulants in a biological assay has been investigated by Bliss (1939), Finney (1942), Plackett and Hewlett (1967), Ashford and Smith (1966), and others. Plackett and Hewlett have made their investigations largely from the standpoint of biological considerations such as the physiology of the biological organism being used in experimentation. Ashford and Smith, on the other hand, have dealt with the problem somewhat more within a mathematical framework. In this paper, the problem will be approached mathematically.

For the purposes of this paper a biological assay of a mixture of two stimulants will be conducted as follows: A population of N organisms is divided at random into t groups, where the ith group is of size n_i , $n_1 + n_2 + \cdots + n_t = N$. The ith group receives a treatment of a predetermined mixture (z_{1i}, z_{2i}) of two drugs, where z_{ji} is the quantity of stimulant j measured in any convenient units. r_i is the observed number which manifest a prescribed quantal response. The observed relative frequency of response $p_i = r_i/n_i$ is an estimate of the probability of an organism responding if picked at random from the population. The probability that this organism picked at random will respond when treated by the mixture (z_{1i}, z_{2i}) may be assumed to take on a general form, say, $P(z_{1i}, z_{2i})$.

Now the probability of r_i responses with the i^{th} combination of

levels of drugs can be written as

$$P(r_{i}) = \frac{n_{i}!}{r_{i}!(n_{i}-r_{i})!} \left[P(z_{1i}, z_{2i}, \underline{\theta}) \right]^{r_{i}} \left[1 - P(z_{1i}, z_{2i}, \underline{\theta}) \right]^{n_{i}-r_{i}}$$

$$r_{i} = 0, 1, 2, \dots, t$$

$$= 0 \quad \text{elsewhere.}$$
(1)

A series of t combinations of doses is tested in an experiment. The probability of a particular set of r_i 's is equal to $\exp(L)$, the likelihood, where

$$L = \sum_{i=1}^{t} r_{i} \ln (P_{i}) + \sum_{i=1}^{t} (n_{i} - r_{i}) \ln (Q_{i}) + \sum_{i=1}^{t} \ln [n_{i}!/r_{i}!(n_{i} - r_{i})!]$$
 (2)

and $P_i = P(z_{1i}, z_{2i}, \underline{\theta})$, $Q_i = 1 - P_i$. The maximum likelihood estimator $\hat{\theta}$ of a parameter θ , θ an element of $\underline{\theta}$, must satisfy the relation

$$0 = \frac{\partial L}{\partial \Theta} = \sum_{i=1}^{t} \frac{r_i}{P_i} \frac{\partial P_i}{\partial \Theta} + \sum_{i=1}^{t} \frac{(n_i - r_i)}{Q_i} \frac{\partial Q_i}{\partial \Theta} = \sum_{i=1}^{t} \frac{n_i (p_i - P_i)}{P_i Q_i} \frac{\partial P_i}{\partial \Theta} .$$
 (3)

Direct solution for Θ is not in general possible, but iterative techniques are available which give a convergent series of approximations to the solution.

The following procedure for two parameters Θ and ϕ , Θ and ϕ elements of $\underline{\Theta}$, is of completely general applicability and may easily be extended for the estimation of a greater number of parameters. By the Taylor-Maclaurin expansion of $\frac{\partial L}{\partial \Theta}$, $\frac{\partial L}{\partial \phi}$ (See relation (3).) ignoring quantities containing terms of higher than the first degree

$$\frac{\partial \mathbf{L}}{\partial \Theta_{\mathbf{1}}} + \delta_{\Theta} \frac{\partial^{2} \mathbf{L}}{\partial \Theta_{\mathbf{1}}^{2}} + \delta_{\phi} \frac{\partial^{2} \mathbf{L}}{\partial \Theta_{\mathbf{1}} \partial \phi_{\mathbf{1}}} = 0$$
 (4)

$$\frac{\partial L}{\partial \phi_1} + \delta_{\phi} \frac{\partial^2 L}{\partial \phi_1^2} + \delta_{\Theta} \frac{\partial^2 L}{\partial \Theta_1 \partial \phi_1} = 0 ,$$

where the addition of the suffix 1 to Θ , ϕ indicated that the first approximations are to be substituted after differentiation. The solutions δ_{Θ} , δ_{ϕ} are adjustments to Θ_1 , ϕ_1 which give the improved approximations $\Theta_2 = \Theta_1 + \delta_{\Theta}$, $\phi_2 = \phi_1 + \delta_{\Phi}$.

Equations (4) may be simplified through the following procedure which will be illustrated by means of the first of equations (4).

$$\frac{\partial L}{\partial \Theta_1} + \delta_{\Theta} \frac{\partial^2 L}{\partial \Theta_1^2} + \delta_{\phi} \frac{\partial^2 L}{\partial \Theta_1 \partial \phi_1} = 0 \quad ,$$

or

$$-\delta_{\Theta} \frac{\partial^{2} \mathbf{L}}{\partial \Theta_{1}^{2}} - \delta_{\Phi} \frac{\partial^{2} \mathbf{L}}{\partial \Theta_{1}^{2} \partial \Phi_{1}} = \frac{\partial \mathbf{L}}{\partial \Theta_{1}} .$$

$$-\delta_{\Theta} \frac{\partial}{\partial \Theta_{1}} \left[\frac{\partial \mathbf{L}}{\partial \Theta_{1}} \right] - \delta_{\Phi} \frac{\partial}{\partial \Phi_{1}} \left[\frac{\partial \mathbf{L}}{\partial \Theta_{1}} \right] = \frac{\partial \mathbf{L}}{\partial \Theta_{1}} ;$$

$$-\delta_{\Theta} \frac{\partial}{\partial \Theta_{1}} \left\{ \sum_{i=1}^{t} \frac{\mathbf{n}_{i} \mathbf{p}_{i}}{\mathbf{p}_{i} \mathbf{Q}_{i}} \frac{\partial^{\mathbf{p}_{i}}}{\partial \Theta_{1}} - \sum_{i=1}^{t} \frac{\mathbf{n}_{i}}{\mathbf{Q}_{i}} \frac{\partial^{\mathbf{p}_{i}}}{\partial \Theta_{1}} \right\}$$

$$-\delta_{\Phi} \left\{ \sum_{i=1}^{t} \frac{\mathbf{n}_{i} \mathbf{p}_{i}}{\mathbf{p}_{i} \mathbf{Q}_{i}} \frac{\partial^{2} \mathbf{p}_{i}}{\partial \Theta_{1}^{2}} - \sum_{i=1}^{t} \frac{\mathbf{n}_{i} \mathbf{p}_{i}}{\mathbf{p}_{i}^{2} \mathbf{Q}_{i}} \left(\frac{\partial^{\mathbf{p}_{i}}}{\partial \Theta_{1}} \right)^{2} + \sum_{i=1}^{t} \frac{\mathbf{n}_{i} \mathbf{p}_{i}}{\mathbf{p}_{i} \mathbf{Q}_{i}^{2}} \left(\frac{\partial^{\mathbf{p}_{i}}}{\partial \Theta_{1}} \right)^{2} - \sum_{i=1}^{t} \frac{\mathbf{n}_{i}}{\mathbf{p}_{i}^{2} \mathbf{Q}_{i}} \left(\frac{\partial^{\mathbf{p}_{i}}}{\partial \Theta_{1}} \right)^{2} \right\}$$

$$-\delta_{\phi} \left\{ \sum_{i=1}^{t} \frac{n_{i}p_{i}}{P_{i}Q_{i}} \frac{\partial^{2}P_{i}}{\partial\Theta_{1}\partial\phi_{1}} - \sum_{i=1}^{t} \frac{n_{i}p_{i}}{P_{i}Q_{i}} \frac{\partial P_{i}}{\partial\Theta_{1}} \frac{\partial P_{i}}{\partial\phi_{1}} \right.$$

$$+ \sum_{i=1}^{t} \frac{n_{i}p_{i}}{P_{i}Q_{i}^{2}} \frac{\partial P_{i}}{\partial\Theta_{1}} \frac{\partial P_{i}}{\partial\phi_{1}} - \sum_{i=1}^{t} \frac{n_{i}}{Q_{i}} \frac{\partial^{2}P_{i}}{\partial\Theta_{1}\partial\phi_{1}}$$

$$- \sum_{i=1}^{t} \frac{n_{i}}{Q_{i}^{2}} \frac{\partial^{P}_{i}}{\partial\Theta_{1}} \frac{\partial^{P}_{i}}{\partial\phi_{1}} \left. \frac{\partial^{P}_{i}}{\partial\phi_{1}} \right\} = \frac{\partial L}{\partial\Theta_{1}} .$$

At this stage the equation may be simplified by putting $p_i = p_i$ in the coefficients of $\frac{\partial^2 L}{\partial \theta_1^2}$, $\frac{\partial^2 L}{\partial \theta_1^2}$, i.e., on the left hand side of the last equation to give expected instead of empirical values. The last equation then reduces to

$$\delta_{\Theta} \sum_{\mathbf{i}=1}^{t} \frac{\mathbf{n}_{\mathbf{i}}}{\mathbf{P}_{\mathbf{i}} \mathbf{Q}_{\mathbf{i}}} \left(\frac{\partial \mathbf{P}_{\mathbf{i}}}{\partial \Theta_{\mathbf{1}}} \right)^{2} + \delta_{\phi} \sum_{\mathbf{i}=1}^{t} \frac{\mathbf{n}_{\mathbf{i}}}{\mathbf{P}_{\mathbf{i}} \mathbf{Q}_{\mathbf{i}}} \left(\frac{\partial \mathbf{P}_{\mathbf{i}}}{\partial \Theta_{\mathbf{1}}} \right) \left(\frac{\partial \mathbf{P}_{\mathbf{i}}}{\partial \phi_{\mathbf{1}}} \right) = \frac{\partial \mathbf{L}}{\partial \Theta_{\mathbf{1}}} .$$

The latter equation in (4) can be reduced by means of a similar procedure, i.e., putting $p_i = P_i$ in the coefficients of $\frac{\partial^2 L}{\partial \phi_1^2}$, $\frac{\partial^2 L}{\partial \Theta_1^{\partial \phi_1}}$. Thus equations (4) are simplified to

$$\delta_{\Theta} \sum_{i=1}^{t} \frac{n_{i}}{P_{i1}Q_{i1}} \left(\frac{\partial P_{i}}{\partial \Theta_{1}}\right)^{2} + \delta_{\phi} \sum_{i=1}^{t} \frac{n_{i}}{P_{i1}Q_{i1}} \left(\frac{\partial P_{i}}{\partial \Theta_{1}}\right) \left(\frac{\partial P_{i}}{\partial \Phi_{1}}\right) = \sum_{i=1}^{t} \frac{n_{i}(P_{i}-P_{i1})}{P_{i1}Q_{i1}} \left(\frac{\partial P_{i}}{\partial \Theta_{1}}\right);$$

$$\delta_{\Theta} \sum_{i=1}^{t} \frac{n_{i}}{P_{i1}Q_{i1}} \left(\frac{\partial P_{i}}{\partial \Theta_{1}}\right) \left(\frac{\partial P_{i}}{\partial \Phi_{1}}\right) + \delta_{\phi} \sum_{i=1}^{t} \frac{n_{i}}{P_{i1}Q_{i1}} \left(\frac{\partial P_{i}}{\partial \Phi_{1}}\right)^{2} = \sum_{i=1}^{t} \frac{n_{i}(P_{i}-P_{i1})}{P_{i1}Q_{i1}} \left(\frac{\partial P_{i}}{\partial \Phi_{1}}\right).$$

$$(5)$$

Here the addition of the suffix 1 to P_{i1} , Q_{i1} indicates that the first approximations are to be used in the evaluation of $P(z_{1i}, z_{2i}, \underline{\Theta})$. Equations (5) illustrate that only first derivatives are needed in this iterative procedure.

2. Methodology for Obtaining Estimates

Now, it will be seen from what follows that relation (3) can be solved by using a modified non-linear least squares [Moore and Zeigler (1967)]. Assume that the data corresponds to the mathematical model

$$\dot{y}_{i} = h(\underline{z}_{i}, \underline{\alpha}) + \varepsilon_{i}, \quad i = 1, 2, \cdots, t$$
 (6)

where the y_i are observed random variables, z_i is a vector of known independent variables, $\underline{\alpha}$ is a vector of unknown parameters, and ε_i is a random variable such that $E(\varepsilon_i) = 0$, $E(\varepsilon_i^2) = \sigma_i^2$, and $E(\varepsilon_i \varepsilon_j) = 0$ for all $i \neq j$. Then the vector of unknown parameters may be estimated by minimizing the weighted sum of squares,

$$S = \sum_{i=1}^{t} \left(y_i - h(\underline{z}_i, \underline{\alpha}) \right)^2 W_i , \qquad (7)$$

where $W_{\bf i}$ is an appropriate weight. If the usual procedure is modified so that the partial derivatives are taken ignoring $W_{\bf i}$, the normal equations are

$$\frac{\partial S}{\partial \alpha_{\mathbf{k}}} = -2 \sum_{\mathbf{i}=1}^{\mathbf{t}} W_{\mathbf{i}} [\mathbf{y}_{\mathbf{i}} - \mathbf{h}(\mathbf{z}_{\mathbf{i}}, \underline{\alpha})] \frac{\partial \mathbf{h}(\mathbf{z}_{\mathbf{i}}, \underline{\alpha})}{\partial \alpha_{\mathbf{k}}} = 0 , \qquad (8)$$

for k = 1, 2, ..., ℓ , where ℓ is the number of unknown parameters. Now by letting $W_i = n_i/P_iQ_i$ (the reciprocal of the variance of p_i), $y_i = p_i$, $h(\underline{z}_i, \underline{\alpha}) = P_i$, $Q_i = 1 - P_i$, and $\alpha_k = 0$ it can be seen that relation (3) and equation (8) are equivalent. Thus the maximum likelihood estimate can be obtained by means of a modified weighted non-linear least squares. Relations (5) and their equivalent extensions are used in the modified non-linear least squares fitting of equation (6).

3. Consideration of Necessary Conditions on $P(z_{1i}, z_{2i}, \frac{\theta}{-})$

From this point onward the vector $\mathbf{z}_{\mathbf{i}} = \begin{pmatrix} \mathbf{z}_{1\mathbf{i}} \\ \mathbf{z}_{2\mathbf{i}} \end{pmatrix}$ will be considered from the standpoint of a mixture of stimulants where a transformation has been applied to the original dosage levels so that $-\infty$ is equivalent to zero dosage and $+\infty$ is equivalent to an infinite dosage. For the purposes of this paper $P(\mathbf{z}_{1\mathbf{i}}, \mathbf{z}_{2\mathbf{i}}, \mathbf{0})$ must satisfy the following conditions

$$P(z_{1i}, +\infty, \underline{\Theta}) = P(+\infty, z_{2i}, \underline{\Theta}) = 1, \qquad (9)$$

$$P(\mathbf{z}_{1i}, -\infty, \underline{\Theta}) = P_{1}(\mathbf{z}_{1i}, \underline{\Theta}_{1}) , \qquad (10)$$

and
$$P(-\infty, z_{2i}, \underline{\theta}) = P_2(z_{2i}, \underline{\theta}_2)$$
, (11)

where $P_1(z_{1i}, \theta_1)$ and $P_2(z_{2i}, \theta_2)$ are not in general zero, but rather are marginal probabilities, i.e., the probability of a random individual biological organism responding if it is given a dosage of stimulant j corresponding to z_{ji} . Conditions (9), (10), and (11) imply the conditions

$$P(-\infty, -\infty, \Theta) = 0, \qquad (12)$$

and
$$P(+\infty, +\infty, \underline{\Theta}) = 1$$
 . (13)

All five of these conditions are necessary in a bioassay of quantal response data involving a mixture of two stimulants. Natural extensions of these conditions for a mixture of more than two stimulants are now obvious.

Plackett and Hewlett (1967) proposed that

$$P = \int_{D} f(z_{1i}, z_{2i}) dz_{1i} dz_{2i}$$
 (14)

where $f(z_{1i}, z_{2i})$ is a bivariate density with the usual properties and R is defined on the basis of biological considerations, thus implying that

the region of integration may, arbitrarily, be changed due to biological considerations. Their papers do not indicate any homogeneity in the regions. Nowhere is there a general formulation for $P(z_{1i}, z_{2i}, \underline{\theta})$ where the form of the region of integration is homogeneous, much less constant. It would appear that the region of integration should be constant except possibly for simple monotonic transformations of the original dosage levels, such as a logarithmic transformation. The bivariate function itself might be, in specific instances, of different types but still retaining a constant response region.

Let $F_1(z_1^-, \theta_1^-)$, $F_2(z_2^-, \theta_2^-)$ be univariate distributions where the parameter vectors θ_1^- , θ_2^- are not, in general, equal. Note that $F_1(z_1^-, \theta_1^-)$, $F_2(z_2^-, \theta_2^-)$ are not necessarily even from the same family of distributions, e.g., the family of normal distributions. Let $F_3(z_1^-, z_2^-, \theta_1^-)$ be a bivariate distribution such that $F_3(z_1^-, +\infty^-, \theta_1^-) = F_1(z_1^-, \theta_1^-)$ and $F_3(+\infty^-, z_2^-, \theta_2^-) = F_2(z_2^-, \theta_2^-)$, where $\theta_1^- = (\theta_1^+, \theta_2^+, \theta_3^+)$. Now, what is needed is a function which satisfies conditions (9) through (13).

Let

$$H(z_1, z_2, \underline{\theta}) = F_1(z_1, \underline{\theta}_1) + F_2(z_2, \underline{\theta}_2) - F_3(z_1, z_2, \underline{\theta}) . \tag{15}$$

Then $H(-\infty, z_2, \underline{\Theta}) = F_2(z_2, \underline{\Theta}_2)$, $H(z_1, -\infty, \underline{\Theta}) = F_1(z_1, \underline{\Theta}_1)$, $H(+\infty, z_2, \underline{\Theta}) = 1 = H(z_1, +\infty, \underline{\Theta})$, $H(-\infty, -\infty, \underline{\Theta}) = 0$, and $H(+\infty, +\infty, \underline{\Theta})$ = 1. Thus $H(z_1, z_2, \underline{\Theta})$ does satisfy conditions (9) through (13) which suggests that

$$P(z_{1i}, z_{2i}, \underline{\Theta}) = F_1(z_1, \underline{\Theta}_1) + F_2(z_2, \underline{\Theta}_2) - F_3(z_1, z_2, \underline{\Theta})$$
 (16)

is a general formulation for $P(z_{1i}, z_{2i}, \underline{\theta})$ where the response region is constant. Note that the forms $F_1(z_{1i}, \underline{\theta}_1)$, $F_2(z_{2i}, \underline{\theta}_2)$, $F_3(z_{1i}, z_{2i}, \underline{\theta})$

are completely general distributions whose forms can depend on biological, chemical, or other considerations. At the same time the region of integration is constant and easily understood from a geometrical standpoint as well as from other standpoints. It is noted here that the general formulation for $P(z_{1i}, z_{2i}, \underline{\theta})$ can easily be extended for a vector of more than two stimulants. The utility of this form is quite general; the only restrictions being conditions (9) through (13) which have been imposed in the development of the general form in equation (16).

CHAPTER II

It is natural in the study of a mixture of two stimulants to consider a bivariate probit or normit. Probit analysis has no advantage over a normit analysis if the analysis is run on a high-speed computer. Also, the analyses are equivalent. Almost all of the work that has been done to date has been along the lines of a bivariate normit.

Bliss (1939) was among the first to study the action of mixtures of two stimulants. He classified the joint action of two stimulants into three biological categories: independent joint action, similar joint action, and synergistic action. Independent joint action occurs whenever two components act on different vital systems in the organism and do not interact with one another. Similar joint action is observed whenever two components act independently of one another but on the same vital system. Synergistic action is characterized by a larger frequency of response than could be predicted from experiments using the individual stimulants. He mentions antagonistic action but did not treat this concept at all. He stated that it is the reverse of synergistic action. Finney (1942) suggested that antagonism is negative synergism and can thus be treated in the same category as synergism.

Bliss (1939), for the category of independent joint action, plotted expected response in probits against dosage of mixture in logarithms. At each point the ratio of the amount of a given stimulant to the amount of the other stimulant was held constant. These curves were not smooth but

rather fell into two segments each of which appeared to be a straight line. The transition from one straight line to the other was relatively abrupt. He suggested the equation

$$p_C = p_A + p_B (1 - p_A) (1 - r)$$
 (17)

where $p_A > p_B$, p_A is the probability of response due to the effect of stimulant A , p_B is the probability of response due to stimulant B , r is a measure of "association of susceptibilities," and p_C is the probability of death due to the combination of stimulants A and B . He did not indicate what, if any, relation he assumed between equation (17) and the plots of data.

For the category of similar joint action Bliss suggested equation

$$Y_C = a' + b \log(D_A + kD_B)$$
 (18)

for the dosage response curve, where $\mathbf{D}_{\mathbf{A}}$ and $\mathbf{D}_{\mathbf{B}}$ are the respective doses of stimulants A and B in the mixture and k is the ratio of the frequency of response of the individual stimulants. The plots for this case are thus straight lines.

Bliss suggested two possible equations for synergistic action. The first, which relates the total amount of active material (D_A + D_B) and the amount of the more active stimulant, say A , is

$$(D_{\lambda} + D_{R})D_{\lambda}^{i} = k \qquad , \tag{19}$$

where D_A and D_B are in original dosage units, which implies the probability of response to the combination of the two stimulants is determined by the sum of the ingredients multiplied by some power of the amount of the more active stimulant. The second equation, again with A being the more active stimulant, is

$$(1 + k_1 D_A) D_B^{i} = k_2$$
 (20)

which was suggested for the cases where the proportion of A approaches zero. It should be noted that these suggested equations do not bear any clear logical relation one to another.

Plackett and Hewlett (1961) utilize the following biological classification of joint drug actions:

	Similar	Dissimilar
Non-interactive	Simple Similar	Independent
Interactive	Complex Similar	Dependent

Here the suggestion is that the actions of the stimulants are similar or dissimilar respectively as the stimulants act on the same biological site or on different ones, and as interactive or non-interactive depending on the presence or absence of synergism (or antagonism). They, then, propose mathematical equations (some in an implicit form) based on the above biological classifications which, again, do not bear any clear logical relation one to another. Finally, they introduce a statistical concept into their presentation by making an assumption as to the bivariate distribution of \tilde{z}_1 , \tilde{z}_2 where \tilde{z}_1 , \tilde{z}_2 are the respective tolerances to stimulants A and B. They suggested that a reasonable assumption would be that the log tolerances $\log \tilde{z}_1$, $\log \tilde{z}_2$ are distributed bivariate normally. They did not give examples of data fitting any of the proposed models.

Ashford and Smith (1964) approached the problem somewhat differently.

They classified the mathematical model as interactive or non-interactive

rather than attempting to classify on the basis of biological considerations. They define non-interaction as being equivalent to the condition on $P = P(z_1, z_2, \underline{\theta})$, the probability of response, where z_1 and z_2 are the logarithms of dose, such that

$$W_{12}(P) = P_1 P_2 (P_2 P_{12} - P_1 P_{122}) + P_{12} (P_1 P_{22} - P_2 P_{11}) = 0$$
 (21)

where $P_{\alpha} = \frac{\partial P}{\partial z_{\alpha}}$, $P_{\alpha\beta} = \frac{\partial^2 P}{\partial z_{\alpha} \partial z_{\beta}}$, and $P_{\alpha\beta\gamma} = \frac{\partial^3 P}{\partial z_{\alpha} \partial z_{\beta} \partial z_{\gamma}}$. Their mathematical classification is not equivalent to Plackett and Hewlett's. Ashford and Smith remarked that no valid distinction can be made between similar and dissimilar action purely on the basis of quantal response data.

Ashford and Smith published some trivariate data on exposure to coal dust for which the response was the prevalence of pneumoconiosis for groups of mine workers. The three dosage variables, respectively, were the time spent in years at coalface coal-getting, coalface preparation, and elsewhere underground. They assumed that the tolerances were normally distributed. They then compared two models where the regions of response were not only different but were each complicated functions of the dosage levels. They applied chi-square goodness-of-fit tests (each with fifteen degrees of freedom) to the models obtaining chi-square values of 12.73 and 16.86, respectively, from which they quote the corresponding approximate significance levels. They do not indicate explicitly the form of the probability function used but rather only the functional forms indicating the response regions.

Zeigler and Moore (1966) presented a paper at the 126th Annual Meeting of the American Statistical Association on "Multivariate Quantal Response Analysis Using Regression Methods." In this paper, in addition to showing that weighted least squares can be used to converge on maximum likelihood

estimates, they fitted a bivariate normal distribution to toxicity data involving the direct sprays of Pyrethrins and D.D.T. in Shell Oil P31 applied to flour beetles (<u>Tribolium castaneum</u>). Using a chi-square goodness-of-fit test with nineteen degrees of freedom, they obtained a value of 12.17 and reached the conclusion that the fit was satisfactory.

None of the investigations up to this point have utilized the general form suggested in Chapter I, although the specific form utilized by Zeigler and Moore (1966) is equivalent for the special case where the tolerances \tilde{z}_1 and \tilde{z}_2 to drugs A and B are each distributed normally.

It would seem useful to do some numerical studies utilizing some of the data in the literature with some analytic models which conform to the general form in equation (16). For this purpose, seven sets of data were utilized. Included among these were sets that have been classified in the following categories by previous investigators: synergistic action, simple similar action, independent action, and additive action.

Data set one, classified as synergistic by Bliss (1939), was first published by Kagy and Richardson (1936). This set is from a study of the combined action of 2-4-dinitro-6-cyclohexylphenol and petroleum oil sprayed in emulsions against eggs of a plant bug (Lygueus kalmii Stål.). Data set two, published by Plackett and Hewlett (1952), was classified by them as simple similar action. This data set is from a study of the combined action of D.D.T. and methoxychlor applied in Shell Oil P31 to flour beetles. Data set three, published by Hewlett and Plackett (1950), was classified by them as independent action. This is the data set which Zeigler and Moore (1966) fitted to a bivariate normal by means of weighted least squares. Data sets four, five, and six, published by Martin (1942),

were not classified by the investigator into any category. Data set four is from a study of the toxicity of the combined action of rotenone and a dequelin concentrate in a medium of 0.5% saponin containing 5% of alcohol applied to chrysanthemum aphides (Macrosiphoniella sanborni). Data set five is from a study of the toxicity of the combined action of rotenone and ℓ -elliptone under the same laboratory conditions as data set four. Data set six is from a study of the toxicity of the combined action of rotenone and ℓ - α -toxicarol under like laboratory conditions. These three data sets showed some signs of synergism to the investigator, but he did not find it to be significant in any one of the data sets. Data set seven, published by Ashford and Smith (1964), is from a study of the prevalence of pneumoconiosis in groups of mine workers where the years spent on "coal-getting" is one imput and the other imput is years spent in "haulage." This data set was classified as an example of additive action by the investigators.

A bivariate normit analysis was run on the above seven sets of data.

The analytic model for the bivariate normit analysis was

$$P(z_1, z_2, \underline{\theta}) = \int_{-\infty}^{a_1+B_1z_1} (2\pi)^{-\frac{1}{2}} \exp(-\frac{1}{2}t^2) dt$$

$$+ \int_{-\infty}^{a_2 + B_2 z_2} (2\pi)^{-\frac{1}{2}} \exp(-\frac{1}{2} s^2) ds$$
 (22)

$$-\int_{-\infty}^{a_1^{+B}_1^{z_1}} \int_{-\infty}^{a_2^{+B}_2^{z_2}} (2\pi\sqrt{1-\rho^2})^{-1}$$

$$\exp[-(t^2 - 2\rho ts + s^2)/2(1 - \rho^2)]dtds, -\infty < z_1$$
,

A modified least squares (see Chapter I) FORTRAN IV Computer program was utilized on a Model 44 IBM 360 system. A resumé of the results is given in Table 1.

The following is a brief explanation of the items listed in Table 1 as well as the next two tables: N is the number of stimulant combinations. SSE is the weighted sum of squares due to error which is approximately distributed as a chi-square. SSR is the weighted sum of squares due to regression and is computed as SST - SSE where SST is the weighted sum of squares adjusted for the weighted mean. SSR is approximately distributed as a chi-square. R², which is computed as SSR/SST, tells what portion of SST is due to regression. Computing SSR as SST - SSE and R² as SSR/SST gives both a conservative estimate of the significance of regression and a conservative coefficient of determination R². The column entitled "No. of significant chi-squares" tells how many of the chi-square statistics computed at each dosage level (stimulant combination) exceeded 3.84, the

Data Set No.	N	No. of Significant Chi-squares	SSE	d.f.	SSR	d.f.	R ²
1	18	5	67.029	13	66041	4	.99899
2	10	1	21.775	5	598.86	4	.96491
3	24	0	11.805	19	11176	4	.99894
4	17	2	27.147	12	1656.0	4	.98387
5	12	2	28.947	7	921.36	4	.96954
6	15	0	10.145	10	30672	4	.99967
7	40	2	38.141	35	217.75	4	.85095

TABLE 1

For all of the data sets the regression is found to be significant using SSR as the indicator. However, the chi-square for departure from the model is insignificant in only three of the cases, namely data sets three, six, and seven, which include the cases of independent action and additive action.

The synergistic data (data set 1) had sample sizes ranging from 240 to 479 (see Appendix I) at its eighteen data points. The bivariate normit analysis indicated that five of these points differed significantly from the bivariate normal model. Some of these points were marginal data points and some were not. One of the data points contributed 34.266 to the cumulative chi-square, slightly more than half of the total, but the chi-square would still be significant even without this particular data point. Upon examination of the residuals, the fit does look good with the exception of the one data point, but with the large sample size at each point, the fit would have to be extremely close in order for the cumulative chi-square to be insignificant. On the whole, it is felt that the bivariate normit analysis did quite well with the data and that the model does describe the phenomenon reasonably well, considering the significance of regression (SSR), the weighted sum of squares due to error (SSE), along with the sample sizes, and the coefficient of determination R².

The simple similar action data (data set 2) had sample sizes ranging from 148 to 200 (see Appendix II) at its ten data points. The analysis indicated that one of these points differed significantly from the bivariate normal model. Again upon examination of the residuals, the fit does look good although not quite as good as the previous data set. The conclusion based on the analysis of the data is that the model does describe the phenomenon fairly well, with the exception of the one data point.

The independent action data (data set 3) had sample sizes ranging from 48 to 50 (see Appendix III) at its twenty four data points. The model does fit the data well and none of the data points differed significantly from the model. The weighted sum of squares due to error is 11.805. Zeigler and Moore (1966) fitted this same data set and the weighted sum of squares due to error for their model is 12.17, thus indicating the similarity of the fit.

Data sets four and five are quite similar. They had sample sizes ranging from 28 to 51 (see Appendices IV and V) at their data points.

Each had two data points that differed significantly from the bivariate normal model and examination of the residuals does not indicate as good a fit as for any of the previous data sets. The model still does describe most of the data points well, but it does not seem to do as well as for the earlier cases.

Data set six had sample sizes ranging from 48 to 51 (see Appendix VI) at its fifteen data points. The model does fit the data well and none of the data points exhibit a significant deviation from the model. Two bivariate normit analyses were run on this data set using slightly different convergence criteria. The first run utilized the relative change in the unweighted sum of squares due to error and the second the relative change in the weighted sum of squares due to error. The first run after convergence had the sum of squares due to error as 0.031265, while the weighted sum of squares due to error was 0.78159 \times 10¹⁵. The second run after convergence had the sum of squares due to error as 0.032040 while the weighted sum of squares due to error was 10.145. Which criteria produces the best fit becomes questionable at this point. It would seem that either set of parameter estimates would have to be considered acceptable despite the large chi-square value attributed to the first fit.

Data set seven had sample sizes ranging from 2 to 135 (see Appendix VII) at its forty data points. The model does fit the data well although there are two data points which deviate significantly from the model. Ashford and Smith (1964), who classified this data as an example of additive action, fitted the data to a model, assuming the marginals to be logistic, using a rather complicated response region which does not seem to have been necessary.

In general the bivariate normit analysis seems to do quite well with a diversity of mixtures of stimulants, as is evidenced by the seven sets of data analyses here. These analyses appear to lend support to the assumption that the form of the response region should remain constant irrespective of the biological considerations, at least in relation to a bivariate normit.

CHAPTER III

A bivariate logit is, perhaps, as natural to consider in the study of a mixture of two stimulants as a bivariate normit, even though very little work has been done along these lines.

Ashford and Smith (1964) ran an analysis on data set seven assuming the marginals to be logistic. They fitted the data to a model using a complicated response region without explicitly defining the mathematical model. There does not appear to have been any other examinations of data by means of a bivariate logit in the literature

In the case of a bivariate logit, the first consideration is the form of the bivariate distribution to be used. The bivariate logistic distribution utilized in this study was

$$F_{3}(x,y) = \begin{cases} [1 + \exp(-x)]^{-1}[1 + \exp(-y)]^{-1} \\ \cdot [1 + a_{0}[1 + \exp(-x)]^{-1}[1 + \exp(-y)]^{-1} \\ \cdot \exp(-x - y)] , -\infty < x , y < \infty \end{cases}$$
 (23)

which was developed by Gumbel (1961). The density function is

$$f_{3}(x,y) = \begin{cases} \left\{ \exp(-x - y) \cdot [1 + \exp(-x)]^{-2} \right\} \\ \cdot \left[1 + \exp(-y) \right]^{-2} \right\} \cdot \left\{ 1 + a_{0}[1 - \exp(-x) - y) \right] \\ - \exp(-y) + \exp(-x - y) \right] / [1 + \exp(-x) + \exp(-y) + \exp(-x - y)] \end{cases}$$

The correlation coefficient is

$$\rho = 3a_0/\pi^2 \quad , \tag{25}$$

where - 1
$$\leq$$
 $a_0^{} \leq$ 1 ; thus $\left| \rho \, \right| \; \leq \; 3/\pi^{\,2}$.

A bivariate logit analysis was run on the seven data sets utilizing the Gumbel bivariate logistic distribution. The analytic model for the bivariate logit analysis was

$$P(z_{1}, z_{2}, \underline{0}) = \{1 + \exp[B_{1}(z_{1} + a_{1})]\}^{-1} + \{1 + \exp[B_{2}(z_{2} + a_{2})]\}^{-1}$$

$$- \{1 + \exp[B_{1}(z_{1} + a_{1})]\}^{-1} \{1 + \exp[B_{2}(z_{2} + a_{2})]\}^{-1}$$

$$\cdot \{1 + a_{0}\{1 + \exp[B_{1}(z_{1} + a_{1})]\}^{-1} \{1 + \exp[B_{2}(z_{2} + a_{2})]\}^{-1}$$

$$\cdot \exp[B_{1}(z_{1} + a_{1}) + B_{2}(z_{2} + a_{2})]\} .$$

$$-\infty < z_{1}, z_{2} < \infty . \tag{26}$$

A resume of the results is given in Table 2. The entries of Table 2 are the same as those of Table 1.

Data Set No.	N	No. of Significant Chi-squares	SSE	d.f.	SSR	d.f.	R ²
1	18	5	76.403	13	48773	4	.99844
2	10	4	29.262	5	574.90	. 4	.95157
3	24	0	15.603	19	3165.4	4	.99509
4	17	2	29.616	12	1365.2	4	.97877
5	12	3	30.169	7	675.69	4	.95724
6	15	0	11.976	10	20170	4	.99941
7	40	2	39.020	35	221.36	4	.85014

TABLE 2

As was the case for the bivariate normit, the regression was found to be significant for each of the seven data sets, and data sets three, six, and seven have nonsignificant chi-squares indicating no significant departure from regression.

For each data set, the SSE from the bivariate logit analysis was larger than the corresponding SSE from the bivariate normit analysis. Similarly R² from the bivariate logit analysis for each data set was smaller than the corresponding R² from the bivariate normit analysis. The bivariate logit analysis indicated that the same number of data points differed significantly from the bivariate logit model as was the case with bivariate normit model for each data set with the exception of data set two (simple similar action), and data set five. With data set two, the bivariate logit analysis indicated that four out of the ten data points differed significantly from the bivariate logit model as compared to one out of ten in the bivariate normit analysis. With data set five, the bivariate logit analysis indicated that three out of the twelve data points differed significantly from the bivariate logit model as compared to two out of twelve in the bivariate normit analysis.

On the whole, the bivariate logit analysis did not do as well as the bivariate normit analysis, although it did nearly as well with six out of seven of the data sets. It would seem likely that the main reason that the bivariate logit model did not do as well was due to the fact that the correlation coefficient of the model employed was restricted so that $|\rho| \leq 0.30396$, approximately, and $|\hat{\rho}| > 0.30396$ for all seven data sets in the bivariate normit analysis. It would be useful to extend this investigation to include a bivariate logit model where the correlation coefficient is not so restricted, i.e., where $-1 \leq \rho \leq 1$ inclusive.

CHAPTER IV

In this chapter the assumption that the marginals follow the Burr distribution will be made. This is a somewhat more general assumption than the assumption that the marginals are normal (or logistic).

The general system of distributions referred to here was first given by Burr (1942). Using as an expression for the distribution function

$$F(x) = \begin{cases} 1 - (1 + x^{b})^{-p} & x \ge 0; b, p > 0 \\ 0 & x < 0 \end{cases}$$
 (27)

F(x) covers an important region of the standardized third and fourth central moments in the following sense. Figure 1 shows that the system covers a large portion of the curve-shape characteristics for Types I, III, IV, and VI of the Pearson system. Figure (1) is drawn with coordinates $\alpha_3^2 = \beta_1$ and $\delta = (2\alpha_4 - 3\alpha_3^2 - 6)/(\alpha_4 + 3)$, where α_i is the ith standardized central moment. The regions covered by the Pearson Types I (or beta), IV, and VI are indicated, as well as Type III (or gamma) which lies on a curve, and the normal, logistic, rectangular, and exponential distributions which are represented by points. The subscript B refers to bell shaped functions and J to J shaped functions. It can be seen from Figure (1) that this system of distributions is quite general.

Takahasi (1965) developed a multivariate Burr distribution by using the fact that a Burr distribution is a compound Weibull distribution with a gamma-distribution as a compounder. That is, if

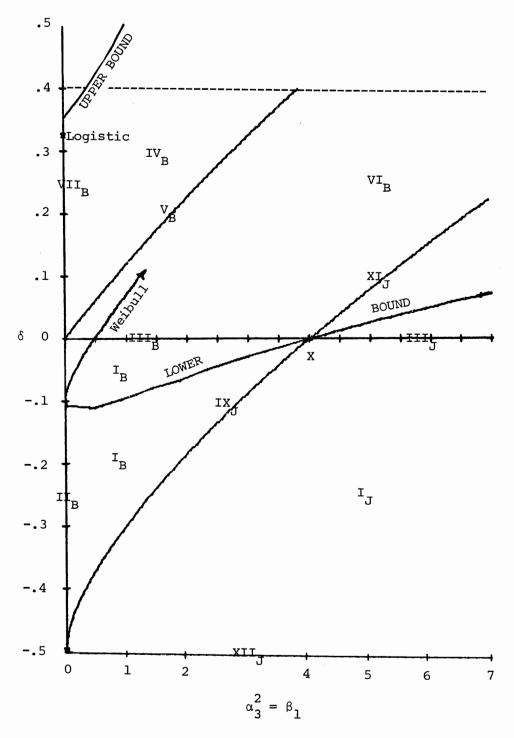


Figure 1. Upper and lower bounds of coverage in β_1 , δ space for the general system of distributions as given by Burr (1968).

$$\mathbf{w}(\mathbf{x};\mathbf{b},\Theta) = \begin{cases} \Theta \mathbf{x}^{\mathbf{b}-1} e^{-\Theta \mathbf{x}^{\mathbf{b}}} & \mathbf{x} > 0 \\ 0 & \mathbf{x} \leq 0 \end{cases}$$
 (28)

and Θ is a random variable such that

$$g(\Theta; \mathbf{p}, \mathbf{1}) = \begin{cases} \Theta^{\mathbf{p} - \mathbf{1}} e^{-\Theta} / \Gamma(\mathbf{p}) & \Theta > 0 \\ 0 & \Theta \leq 0 \end{cases}$$
 (29)

then the resultant probability density function is Burr. The special case of the bivariate density is

$$f(x_1, x_2) = \frac{\Gamma(p+2)}{\Gamma(p)} b_1 b_2 r_1 r_2 x_1^{b_1 - 1} b_2^{-1} (1 + r_1 x_1^{b_1} + r_2 x_2^{b_2})^{-(p+2)} x_1^{b_2 0} (i=1,2)$$

$$= 0 \qquad \text{elsewhere.}$$
(30)

The bivariate distribution is

$$F(x_{1}, x_{2}) = 1 - (1 + r_{1}x_{1}^{b_{1}})^{-p} - (1 + r_{2}x_{2}^{b_{2}})^{-p} + (1 + r_{1}x^{b_{1}} + r_{2}y^{b_{2}})^{-p}$$

$$x_{1} \leq 0$$

$$= 0 \qquad \text{elsewhere.}$$
(31)

It should be noted at this point that the r_i are equal to one in the Burr distribution as given by Burr (1942). If x_i is set equal to $B_i(z_i+a_i)$, it is easily seen that the r_i 's are redundant. In addition, if the b_i 's and p are held constant, e.g., the third and fourth standardized central moments can be set equal to those of the normal distribution by proper choice of the b_i 's and p, then the correlation coefficient is a constant.

It was attempted to find a form of a bivariate Burr distribution such that the correlation coefficient would not be a fixed constant. The form developed by the author is

$$F(x_{1}, x_{2}) = 1 - (1 + x_{1}^{b_{1}})^{-p} - (1 + x_{2}^{b_{2}})^{-p} + (1 + x_{1}^{b_{1}} + x_{2}^{b_{2}} + rx_{1}^{b_{1}}x_{2}^{b_{2}})^{-p}.$$

$$x_{1} \ge 0$$

$$0 \le r \le p + 1$$

$$= 0$$
 elsewhere. (32)

The bivariate density is

$$f(x_{1}, x_{2}) = p(p + 1)(1 + rx_{2}^{b_{2}})(1 + rx_{1}^{b_{1}})b_{1}b_{2} x_{1}^{b_{1}-1}b_{2}^{b_{2}-1}(1 + x_{1}^{b_{1}} + x_{2}^{b_{2}}) + rx_{1}^{b_{1}}x_{2}^{b_{2}})^{-(p+2)} - prb_{1}b_{2}x_{1}^{b_{1}-1}b_{2}^{b_{2}-1}(1 + x_{1}^{b_{1}} + x_{2}^{b_{2}} + rx_{1}^{b_{1}}x_{2}^{b_{2}})^{-(p+1)}.$$

$$x_{i} \ge 0$$

$$0 \le r \le p + 1$$

$$= 0 elsewhere . (33)$$

The marginals are of the form given by Burr (1942). The conditional distribution of x_i given x_j i \neq j is

$$F(x_{i} | x_{j}) = 1 - r \left(\frac{1 + x_{j}^{b}}{1 + rx_{j}^{b}}\right) \left[1 + \left(\frac{1 + rx_{j}^{b}}{1 + x_{j}^{b}}\right) x_{i}^{b}\right]^{-p} + \left(\frac{r - 1}{1 + rx_{j}^{b}}\right) \left[1 + \left(\frac{1 + rx_{j}^{b}}{1 + x_{j}^{b}}\right) x_{i}^{b}\right]^{-(p+1)} \cdot x_{i} \ge 0$$

$$= 0 \qquad \text{elsewhere} . \tag{34}$$

The conditional density of x_i given x_i is

$$f(x_{i}|x_{j}) = (p+1)(1+rx_{i}^{b_{i}})\left(\frac{1+rx_{j}^{b_{j}}}{1+x_{j}^{b_{j}}}\right)b_{i}x_{i}^{b_{i}-1}\left[1+\left(\frac{1+rx_{j}^{b_{j}}}{1+x_{j}^{b_{j}}}\right)x_{i}^{b_{i}}\right]^{-(p+2)}$$

$$- rb_{i}x_{i}^{b_{i}-1}\left[1+\left(\frac{1+rx_{j}^{b_{j}}}{1+x_{j}^{b_{j}}}\right)x_{i}^{b_{i}}\right]^{-(p+1)}. \qquad x_{i} \geq 0$$

$$= 0 \qquad \text{elsewhere.} \tag{35}$$

The correlation coefficient is

$$\rho_{\mathbf{x}_{1}\mathbf{x}_{2}} = \Gamma\left(\mathbf{p} - \frac{1}{\mathbf{b}_{1}}\right)\Gamma\left(\mathbf{p} - \frac{1}{\mathbf{b}_{2}}\right)\Gamma\left(\mathbf{1} + \frac{1}{\mathbf{b}_{1}}\right)\Gamma\left(\mathbf{1} + \frac{1}{\mathbf{b}_{2}}\right) \cdot \left\{\left(\mathbf{1} - \frac{1}{\mathbf{p}\mathbf{b}_{1}}\right)_{2}\Gamma_{1}\left(\mathbf{p} + \mathbf{1} - \frac{1}{\mathbf{b}_{1}}, \mathbf{1} + \frac{1}{\mathbf{b}_{2}}; \mathbf{p} + \mathbf{1}; \mathbf{1} - \mathbf{r}\right) + \frac{\mathbf{r}}{\mathbf{p}\mathbf{b}_{1}}_{2}^{2}\Gamma_{1}\left(\mathbf{p} - \frac{1}{\mathbf{b}_{1}}, \mathbf{1} + \frac{1}{\mathbf{b}_{2}}; \mathbf{p} + \mathbf{1}; \mathbf{1} - \mathbf{r}\right)\right\} / \left\{\left[\Gamma\left(\mathbf{1} + \frac{2}{\mathbf{b}_{1}}\right)\Gamma\left(\mathbf{p} - \frac{2}{\mathbf{b}_{1}}\right)\Gamma\left(\mathbf{p}\right) - \Gamma^{2}\left(\mathbf{1} + \frac{1}{\mathbf{b}_{1}}\right)\Gamma^{2}\left(\mathbf{p} - \frac{1}{\mathbf{b}_{1}}\right)\right] \cdot \left[\Gamma\left(\mathbf{1} + \frac{2}{\mathbf{b}_{2}}\right)\Gamma\left(\mathbf{p} - \frac{2}{\mathbf{b}_{2}}\right)\Gamma\left(\mathbf{p}\right) - \Gamma^{2}\left(\mathbf{1} + \frac{1}{\mathbf{b}_{2}}\right)\Gamma^{2}\left(\mathbf{p} - \frac{1}{\mathbf{b}_{2}}\right)\right]^{\frac{1}{2}}, \quad (36)$$

where $_2F_1(\alpha,\beta;\gamma,z)$ is Gauss' hypergeometric function. If r=1 , then $_2F_1x_2=0$.

A bivariate Burrit analysis was run on the seven sets of data using the bivariate Burr distribution described above. The analytic model for the bivariate Burrit analysis was

$$P(z_{1}, z_{2}, \underline{\Theta}) = 1 - \left\{ 1 + \left[B_{1}(z_{1} + \overline{z_{1}^{b}})\right]^{b_{1}} + \left[B_{2}(z_{2} + a_{2})\right]^{b_{2}} + r\left[B_{1}(z_{1} + a_{1})\right]^{b_{1}}\left[B_{2}(z_{2} + a_{2})\right]^{b_{2}}\right\}^{-p} \cdot -a_{1} \le z_{1} < \infty$$

$$-a_{2} \le z_{2} < \infty$$

$$= 0 \quad \text{elsewhere} . \tag{37}$$

A resume of the results is given in Table 3. The rows corresponding to eight parameters to be estimated constitute the general case of the Burrit

Data Set No.	No. of Parameters To be Estimated	N	No. of Significant Chi-squares	SSE	d.f.	SSR	 d.f.	R ²
1	8 7 5 4	18	2 5 5 5	41.646 64.694 70.017 92.619	11 13	67964 45745 70566 34582	7 6 4 3	.99939 .99859 .99901 .99733
2	8 7 5 4	10	3 4 3 5	23.027 38.279 26.296 46.538	3 5	573.70 544.20 577.20 559.09	6 1 4	.96146 .93380 .95643 .92316
3	8 7 5 4	24	0 2 2 10	13.227 29.737 32.579 114.17	17 19	4262.0 1178.8 8668.4 1309.0	6 4	.99690 .97539 .99696 .91978
4	8 7 5 4	17	2 3 2 3	27.125 32.782 27.130 34.593	10 12	1655.7 1683.0 1673.8 1483.8	6 4	.98388 .98089 .98450 .97722
5	8 7 5 4	12	2 2 2 3	29.221 31.901 29.379 36.603	5 1 7	1081.9 1508.3 862.11 905.50	6 4	.97370 .97929 .96705 .96115
6	8 7 5 4	15	1 2 0 1	9.660 13.648 12.047 23.480	8 10	67305 13398 23681 6862.7	7 6 4 3	.99986 .99898 .99949 .99659
7	8 7 5 4	40	2 3 2 2	38.293 38.765 38.338 38.766	33 35	217.30 219.84 218.53 219.06	6 4	.85018 .85010 .85075 .84964

TABLE 3

analysis; the rows corresponding to seven parameters to be estimated correspond to the special case with r=0 which reduces to a Burrit analysis using the bivariate Burr distribution developed by Takahasi (1965). The rows corresponding to five and four parameters to be estimated have $\alpha_3=0$, $\alpha_4=3$ (the third and fourth standardized central moments), which are the same as the normal distributions' α_3 and α_4 . The first of these is a special case of the general Burrit analysis and the second, a special case of the Burrit analysis using the Takahasi bivariate Burr distribution.

As was the case for both the bivariate normit and the bivariate logit, the regression was found to be significant for each of the seven data sets for all of the bivariate Burrit analyses (four on each data set). The chi-square test was insignificant, indicating no significant departure from regression for data set three with the general Burrit analysis, for data set six for all but the analysis with four parameters to be estimated, and for data set seven for all four of the analyses.

The SSE from the general case of the bivariate Burrit analysis was significantly smaller than that from the bivariate normit analysis only with the synergistic data (data set one). In no other case is there any indication that the bivariate Burrit model is better than the bivariate normit model in the actual fitting of these data to a model.

Each SSE from the bivariate Burrit analyses utilizing the bivariate Burr developed in this paper is significantly smaller than the corresponding SSE from the analyses utilizing the Takahasi bivariate Burr distribution in all but three cases: both cases with data set seven, and the first case with data set five (the case corresponding to the two analyses with eight and seven parameters to be estimated). On the basis of these analyses it would seem that the bivariate Burr developed in this paper would be, in

general, more useful in application than the form developed by Takahasi.

In addition it may be noted that the marginal distributions for the synergistic data, as characterized by α_3 and α_4 , do not lie in the same Pearson curve area (see figure 2). The marginals for data set three also display this characteristic but not to as high a degree. The marginals for data sets four through seven are all clustered around the normal distribution. The fact that the assumption that the marginals are Burr distribution does allow given marginal to have curve shape characteristics different from that of the other marginal suggests that the bivariate Burrit analysis may be well adapted for the analysis of data where the marginal distributions do not belong to the same family, e.g. the family of normal distributions.

In summary, the bivariate analyses utilizing the general form indicated by equation (16) seem to do quite well with a diversity of mixtures of stimulants as is evidenced by the seven sets of data which have been analyzed in this paper. The bivariate normit model and the bivariate Burrit model (general case, i.e., the case with eight parameters to be estimated) seem to be best suited for these types of analyses. The bivariate normit model would have to be recommended if the number of parameters to be estimated is of concern, but otherwise the bivariate Burrit model could well be the best model for these types of analyses.

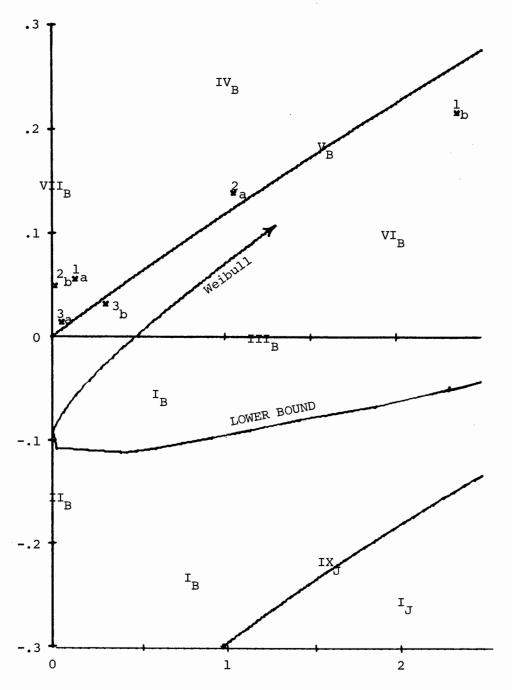


Figure 2. Expanded portion of the coverage β_1 , δ space. The x's mark six of the sample population points (β_1, δ) , from the data sets analyzed in this paper. N_i (N=1, 2, 3; i=a, b) refers to the ith marginal of the Nth data set.

APPENDIX I

Data of Kagy and Richardson (1936): The combined action of 2-4 dinitro-6-cyclohexylphenol and petroleum oil sprayed in emulsions against eggs of a plant bug (Lygaeus Kalmii Stål). The data as described by Kagy and Richardson, the translated data, and the analyses on this set of data (data set one) are in this appendix.

DATA AS DESCRIBED IN TEXT

TRANSLATED DATA

				_			
CONCENTRA	ATION OF						:
Phenol in Oil Mixture %	Mixture in Spray %	Ni Number of Eggs	Net Kill %		X(1)	X(2)	P _i
0	1	240	6.5		0	.01	.0667
0	2	479	40.1		0	.02	.4008
0	3	479	58.7		0	.03	.5866
0.1	1	240	9.9		.00001	.00999	.1000
0.1	2	479	59.7		.00002	.01998	.5971
0.1	3	479	72.3		.00003	.02997	.7223
0.5	1	288	30.1		.00005	.00995	.3021
0.5	2	479	73.7		.0001	.0199	.7370
0.5	3	479	90.4		.00015	.02985	.9040
1.0	1	288	58.6		.0001	.0099	.5868
1.0	2	384	94.0		.0002	.0198	.9401
1.0	3	288	97.22		.0003	.0297	.9722
2.0	1	288	81.2		.0002	.0098	.8125
2.0	2	384	97.13		.0004	.0196	.9714
2.0	3	288	99.65		.0006	.0294	.9965
3.0	1	288	86.8		.0003	.0097	.8681
3.0	2	384	99.48		.0006	.0194	.9948
5.0	1	240	96.66		.0005	.0095	.9667

Here (N_i(ith Net kill %)/100) was rounded off to the nearest integer -- which should be r_i, the number that responded to the ith mixture of stimulants, and then p_i was computed as r_i/N_i .

BIVARIATE NORMIT ANALYSIS

Parameter Estimates

 $\hat{a}_1 = 8.640$ $\hat{B}_1 = 0.935$ $\hat{a}_2 = 5.583$ $\hat{B}_2 = 1.489$ $\hat{\rho} = -0.379$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 13 17	66041 67.029 66107

Coefficient of Determination $R^2 = .99899$

P _i	Pi	Residual	Chi-square
.0667	.1016	0349	3.201
.4008	.4049	0041	0.033
.5866	.6417	0551	6.317
.1000	.1180	0180	0.750
.5971	.4637	.1334	34.266
.7223	.7231	0008	0.002
.3021	.3596	0575	4.139
.7370	.7675	0305	2.490
.9040	.9277	0237	4.024
.5868	.5859	0009	0.001
.9401	.8986	.0415	7.266
.9722	.9768	0046	0.274
.8125	.7986	0139	0.346
.9714	.9691	.0023	0.069
.9965	.9950	.0015	0.137
.8681	.8865	0184	0.973
.9948	.9870	.0078	1.809
.9667	.9536	.0131	0.931

BIVARIATE LOGIT ANALYSIS

Parameter Estimates

 $\hat{a}_0 = -0.938$ $\hat{a}_1 = 9.220$ $\hat{B}_1 = -1.690$ $\hat{a}_2 = 3.762$ $\hat{B}_2 = -2.413$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 13 17	48773 76.402 48849

Coefficient of Determination $R^2 = .99844$

P _i	P _i	Residual	Chi-square
.0667	.1155	0488	5 . 59 7
.4008	.4103	0095	0.177
.5866	.6492	0626	8.246
.1000	.1352	0352	2.540
.5971	.4601	.1370	36.200
.7223	.7120	.0103	0.247
.3021	.3438	0417	2.220
.7370	.7627	0257	1.749
.9040	.9303	0263	5.117
.5868	.5837	.0031	0.011
.9401	.9013	.0388	6.503
.9722	.9774	0052	0.348
.8125	.8087	.0038	0.027
.9714	.9658	.0056	0.365
.9965	.9929	.0036	0.520
.8681	.8917	0236	1.654
.9948	.9821	.0127	3.527
.9667	.9504	.0163	1.354

BIVARIATE BURRIT ANALYSES

1: General Case - Eight Parameters to be Estimated

Parameter Estimates

î	=	3.556
ê,	=	9.643
\hat{b}_2	=	1.773
ĝ	=	4.813
âı	=	18.073
B ₁	=	0.094
â ₂	=	4.877
\hat{B}_2	=	0.318

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR	7	67964
	SSE	10	41.646
	SST	17	68006

Coefficient of Determination $R^2 = .99939$

P _i	P <u>i</u>	Residual	Chi-square
.0667	.0602	.0065	0.181
.4008	.4273	0265	1.377
.5866	.6289	0423	3.676
.1000	.1018	0018	0.008
.5971	.5054	.0917	16.107
.7223	.7202	.0021	0.010
.3021	.3471	0450	2.575
.7370	.7743	0373	3.821
.9040	.9211	0171	1.935
.5868	.5627	.0241	0.682
.9401	.9010	.0390	6.580
.9722	.9755	0033	0.130
.8125	.7823	.0302	1.540
.9714	.9711	.0003	0.014
.9965	.9950	.0015	0.137
.8681	.8781	0100	0.271
.9948	.9883	.0066	1.420
.9667	.9516	.0151	1.194

2: Takahasi Burr - r = 0; Seven Parameters to be Estimated

Par	ameter	Estimate	es

$\hat{\mathtt{b}}_1$	=	8.008
\hat{b}_2	=	1.799
p	=	6.239
\hat{a}_1	=	16.156
\hat{B}_1	=	0.113
â ₂	=	4.869
B ₂	=	0.291

Chi-square Analysis Table

source		d.f.	
Due to model Departure from Model TOTAL	SSR SSE SST	6 11 17	45745 64.694 45810

Coefficient of Determination $R^2 = .99859$

Residual Analysis

P _i	P _i	Residual	Chi-square
.0667	.0592	.0075	0.245
.4008	.4480	0472	4.318
.5866	.6599	0733	11.463
.1000	.0921	.0079	0.181
.5971	.5001	.0970	18.015
.7223	.7115	.0108	0.272
.3021	.3552	0531	3.544
.7370	.7466	0096	0.231
.9040	.8874	.0166	1.319
.5868	.5958	0090	0.097
.9401	.8844	.0557	0.001
.9722	.9581	.0141	1.420
.8125	.8261	0136	0.370
.9714	.9670	.0044	0.230
.9965	.9904	.0061	1.111
.8681	.9151	0469	8.167
.9948	.9875	.0073	1.656
.9667	.9733	0066	0.403

3: α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments) ; b_1 = b_2 = 4.874 ; p = 6.158 ; Five Parameters to be Estimated

Parameter Estimates

r	=	4.383
â,	=	13.485
âl Îl â2	=	0.153
\hat{a}_2	=	6.426
B ₂	=	0.242

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR	4	70566
	SSE	13	70.017
	SST	17	70636

Coefficient of Determination $R^2 = .99901$

P _i	P _i	Residual	Chi-square
.0667	.1057	0390	3.861
.4008	.4058	0050	0.049
.5866	.6443	0577	6.967
.1000	.1221	0 2 21	1.090
.5971	.4603	.1368	36.090
.7223	.7168	.0056	0.073
.3021	.3594	0573	4.107
.7370	.7592	0222	1.296
.9040	.9271	0231	3.794
.5868	.5829	.0039	1.873
.9401	.8964	.0437	7.906
.9722	.9782	0060	0.483
.8125	.7985	.0140	0.353
.9714	.9691	.0023	0.068
.9965	.9954	.0011	0.073
.8681	.8876	0195	1.100
.9948	.9869	.0079	1.847
.9667	.9543	.0124	0.843

4: Takahasi Burr - r = 0 ;
$$\alpha_3$$
 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments); b_1 = b_2 = 4.874 ; p = 6.158 ; Four Parameters to be Estimated

rarameter patrimeter	Paramete	r Es	tima	tes
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 $\hat{a}_1 = 13.460$ $\hat{B}_1 = 0.160$ $\hat{a}_2 = 6.265$ $\hat{B}_2 = 0.259$

Chi-square Analysis Table

oni bquare imarybib rubie					
source		d.f.			
Due to Model Departure from Model TOTAL	SSR SSE SST	3 14 17	34582 92.619 34674		

Coefficient of Determination $R^2 = .99733$

Residual Analysis

P _i	P _i	Residual	Chi-square
.0667	.0957	0290	2.333
.4008	.4125	0117	0.270
.5866	.6674	0808	14.102
.1000	.1140	0140	0.463
.5971	.4596	.1375	36.464
.7223	.7144	.0079	0.147
.3021	.3799	0778	7.395
.7370	.7378	0008	14.954
.9040	.8911	.0129	0.822
.5868	.6188	0319	1.246
.9401	.8789	.0612	13.499
.9722	.9564	.0158	1.723
.8125	.8321	0196	0.796
.9714	.9611	.0103	1.086
.9965	.9877	.0088	1.844
.8681	.9128	0446	7.208
.9948	.9830	.0118	3.208
.9667	.9680	.0013	0.013

APPENDIX II

Data of Plackett and Hewlett (1952): The toxity to <u>Tribolium</u>

<u>castaneum</u> of D.D.T., methoxychlor (MOC), and combinations of the two

applied in Shell Oil P31 as films on filter paper, six-day exposures.

The data as described by Plackett and Hewlett, the translated data, and the analyses on this set of data (data set two) are in this appendix.

DATA AS DESCRIBED BY PLACKETT AND HEWLETT

D.D.T. Percent w/v	MOC Percent w/v	N _i Number of Beetles	Observed Mortality Percent
0.0	0.4	199	7.5
0.0	0.8	148	29.7
0.0	1.6	199	77.9
0.2	0.0	200	14.5
0.2	0.4	150	26.0
0.2	0.8	151	63.6
0.4	0	149	43.6
0.4	0.4	148	66.2
0.4	0.8	150	78.7
0.8	0.0	199	70.9

TRANSLATED DATA

X(1)	X(2)	Ρi
0.0	0.004	.0754
0.0	0.008	.2973
0.0	0.016	.7789
0.002	0.0	.1450
0.002	0.004	.2600
0.002	0.008	.6358
0.004	0.0	.4362
0.004	0.004	.6622
0.004	0.008	.7867
0.008	0.0	.7085

BIVARIATE NORMIT ANALYSIS

Parameter Estimates

 $\hat{a}_1 = 5.787$ $\hat{B}_1 = 1.071$ $\hat{a}_2 = 6.925$ $\hat{B}_2 = 1.503$ $\hat{\rho} = -0.9999$

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	4	598.86
Departure from Model	SSE	5	21.775
TOTAL	SST	9	620.63

Coefficient of Determination $R^2 = .96491$

P _i	P _i	Residual	Chi-square
.0754	.0844	0090	0.210
.2973	.3693	0720	3.292
.7789	.7606	.0183	0.365
.1450	.1920	.0470	2.848
.2600	.2764	0164	0.203
.6358	.5613	.0745	3.405
.4362	.4491	0129	0.100
.6622	.5335	.1287	9.845
.7 867	.8184	0317	1.013
.7085	.7306	0221	0.494

BIVARIATE LOGIT ANALYSIS

Parameter Estimates

 $\hat{a}_0 = -1.000$ $\hat{a}_1 = 5.448$ $\hat{B}_1 = -1.776$ $\hat{a}_2 = 4.645$ $\hat{B}_2 = -2.559$

Chi-Square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR	4	574.90
	SSE	5	29.262
	SST	9	604.16

Coefficient of Determination

 $R^2 = .95157$

P _i	Pi	Residual	Chi-square
.0754	.0958	0204	0.960
.2973	.3846	0873	4.760
.7789	.7865	0076	0.068
.1450	.2041	0591	4.297
.2600	.2944	0344	0.856
.6358	.5486	.0872	4.638
.4362	.4675	0313	0.586
.6622	.5401	.1221	8.811
.7867	.7312	.0555	2.351
.7085	.7504	0419	1.864

BIVARIATE BURRIT ANALYSES

1: General Case - Eight Parameters to be Estimated

Parameter Estimates

 $\hat{r} = 5.271$ $\hat{b}_1 = 2.351$ $\hat{b}_2 = 6.755$ $\hat{p} = 4.271$ $\hat{a}_1 = 7.252$ $\hat{B}_1 = 0.270$ $\hat{a}_2 = 8.206$

 $\hat{B}_{2}^{2} = 0.216$

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	7	573.70
Departure from Model	SSE	2	23.027
TOTAL	SST	9	596.73

Coefficient of Determination $R^2 = .96141$

P _i	P _i	Residual	Chi-square
.0754	.1009	0255	1.430
.2973	.3814	0841	4.440
.7789	.7764	.0025	0.007
.1450	.1889	0439	2.513
.2600	.2862	0262	0.504
.6358	.5423	.0935	5.321
.4362	.4835	0473	1.332
.6622	.5643	.0979	5.768
.7867	.7559	.0308	0.770
.7085	.7387	0302	0.943

2: Takahasi Burr - r = 0; Seven Parameters to be Estimated

Parameter Estimates

 $\hat{b}_{1} = 0.961$ $\hat{b}_{2} = 5.064$ $\hat{p} = 3.265$ $\hat{a}_{1} = 6.399$ $\hat{B}_{1} = 0.298$ $\hat{a}_{2} = 7.263$ $\hat{B}_{2} = 0.290$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR	6	544.20
	SSE	3	38.249
	SST	9	582.45

Coefficient of Determination

 $R^2 = .93433$

Residual Analysis

P _i	P _i	Residual	Chi-square
.0754	.0987	0233	1.217
.2973	.4096	1123	7.723
.7789	.7928	0139	0.234
.1450	.1774	0324	1.440
.2600	.2542	.0058	0.026
.6358	.5004	.1354	11.071
.4362	.5490	1128	7.662
.6622	.5844	.0778	3.685
.7867	.7037	.0830	4.953
.7085	.7240	0155	0.239

3:
$$\alpha_3 = 0$$
 ; $\alpha_4 = 3$ (Third and Fourth Standardized Central Moments) ; $b_1 = b_2 = 4.874$; $p = 6.158$; Five Parameters to be Estimated

Parameter Estimates

 $\hat{r} = 7.158$ $\hat{a}_1 = 9.108$ $\hat{B}_1 = 0.176$ $\hat{a}_2 = 7.272$ $\hat{B}_2 = 0.245$ Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	4	577.20
Departure from Model	SSE	5	26.296
TOTAL	SST	9	603.50

Coefficient of Determination

P _i	P _i	Residual	Chi-square
.0754	.0946	0192	0.854
.2973	.3869	0896	5.005
.7789	.7805	0016	0.003
.1450	.2018	0568	4.002
.2600	.2928	0328	0.780
.6358	.5586	.0772	3.653
.4362	.4628	0266	0.424
.6622	.5410	.1212	8 . 757
.7867	.7490	.0377	1.133
.7085	.7484	0399	1.685

4: Takahasi Burr - r = 0 ; α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments); b_1 = b_2 = 4.874 ; p = 6.158 ; Four Parameters to be Estimated

Parameter Estimates

â۱	=	9.196
\hat{B}_1	=	0.174
â ₂	=	7.270
\hat{B}_2	=	0.248

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	3	559.09
Departure from Model	SSE	6	46.537
TOTAL	SST	9	605.63

Coefficient of Determination

 $R^2 = .92316$

Residual Analysis

P _i	P _i	Residual	Chi-square	
.0754	.0990	0236	1.239	
.2973	.4013	1040	6.666	
.7789	.7952	0163	0.324	
.1450	.2165	0715	6.027	
.2600	.2912	0312	0.707	
.6358	.5219	.1139	7.855	
.4362	.4798	0436	1.135	
.6622	.5264	.1358	10.953	
.7867	.6727	.1140	8.857	
.7085	.7590	0505	2.775	

APPENDIX III

Data of Hewlett and Plackett (1950): A study of six day toxicity to beetles (Tribolium castaneum) of direct sprays of Pyrethins, D.D.T., and the two together in Shell Oil P31. The data as reproduced by Zeigler and Moore (1966), and the analyses on this set of data (data set three) are in this appendix.

DATA AS REPRODUCED BY ZEIGLER AND MOORE

DEI	POSIT				
Insecticide	(mg./10 sq. cm.)	X(1)	X(2)	$^{ m N}{}_{ m i}$	Pi
1.2% w/v	2.52	.03024	0	48	.0625
Pyrethins	3.30	.03960	0	48	.0625
	4.25	.05100	0	50	.1800
	5.33	.06396	0	50	.3200
	7.15	.08580	0	50	.4000
	9.53	.11436	0	50	.6000
	12.28	.14739	0	49	.7551
	15.58	.18696	0	50	.7000
2.0% w/v	2.45	0	.0490	49	.1633
D.D.T.	3.18	0	.0636	50	.1600
	4.25	0	.0850	50	.3200
	5.48	0	.1096	50	.4200
	7.24	0	.1448	50	.5000
	9.54	0	.1908	50	.5600
	12.36	0	.2472	50	.7000
	15.54	0	.3108	50	.7400
1.2% w/v	2.74	.02964	.0494	50	.2800
Pyrethins	3.20	.03840	.0640	49	.3673
plus	4.10	.04920	.0820	50	.4400
2.0% w/v	5.34	.06408	.1068	50	.7200
D.D.T.	7.11	.08532	.1422	50	.8400
	9.60	.11520	.1920	50	.9000
	12.45	.14940	.2490	50	1.0000
	15.65	.18780	.3130	50	1.0000

BIVARIATE NORMIT ANALYSIS

Parameter Estimates

 $\hat{a}_1 = 2.827$ $\hat{B}_1 = 1.231$ $\hat{a}_2 = 1.698$ $\hat{B}_2 = 0.882$ $\hat{\rho} = -0.686$

Chi-square Analysis Table

ONE DYMMEO IM	<u> </u>		
source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 19 23	11176 11.805 11188

Coefficient of Determination $R^2 = .99894$

Р _і	P <u>i</u>	Residual	Chi-square
.0625	.0696	0071	0.037
.0625	.1257	0632	1.744
.1800	.2017	0217	0.146
.3200	.2888	.0312	0.237
.4000	.4225	0225	0.104
.6000	.5629	.0371	0.280
.7551	.6809	.0742	1.241
.7000	.7773	0773	1.727
.1633	.1677	0044	0.007
.1600	.2318	0718	1.447
.3200	.3166	.0034	0.003
.4200	.4002	.0198	0.082
.5000	.4972	.0028	0.002
.5600	.5934	0334	0.231
.7000	.6790	.0210	0.101
.7400	.7476	0076	0.015
.2800	.2358	.0442	0.542
.3673	.3506	.0167	0.060
.4400	.4896	0496	0.492
.7200	.6559	.0642	0.912
.8400	.8215	.0185	0.117
.9000	.9364	0364	1.109
1.0000	.9816	.0184	0.939
1.0000	.9954	.0046	0.231

BIVARIATE LOGIT ANALYSIS

	Par	ameter	Esti	imates
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 $\hat{a}_0 = -1.000$ $\hat{a}_1 = 2.338$ $\hat{B}_1 = -2.090$ $\hat{a}_2 = 1.960$ $\hat{B}_2 = -1.520$

Chi-square Analysis Table

source		d.f.		
Due to Model Departure from Model TOTAL	SSR SSE SST	4 19 23	3165.4 15.603 3181.0	

Coefficient of Determination $R^2 = .99509$

		· · · · · · · · · · · · · · · · · · ·	
P _i	P _i	Residual	Chi-square
.0625	.0813	0188	0.227
.0625	.1346	0720	2.140
.1800	.2087	0287	0.250
.3200	.2975	.0225	0.121
.4000	.4390	0390	0.309
.6000	.5879	.0121	0.030
.7551	.7079	.0472	0.528
.7000	.7994	0994	3.082
.1633	.1674	0041	0.006
.1600	.2301	0701	1.385
.3200	.3171	.0029	0.002
.4200	.4059	.0141	0.041
.5000	.5105	0105	0.022
.5600	.6133	0533	0.600
.7000	.7016	0016	0.001
.7400	.7690	0290	0.237
.2800	.2442	.0358	0.347
.3673	.3493	.0180	0.070
.4400	.4754	0354	0.252
.7200	.6266	.0934	1.865
.8400	.7816	.0584	0.999
.9000	.9002	0002	0.000
1.0000	.9578	.0422	2.201
1.0000	.9826	.0174	0.888

BIVARIATE BURRIT ANALYSES

1: General Case - Eight Parameters to be Estimated

Parameter Estimates	Chi-square Ana	alysis	Table	
$\hat{r} = 6.323$	source		d.f.	
$\hat{b}_1 = 3.933$	Due to Model	SSR	7	4258.4
$\hat{b}_{2}^{1} = 2.941$	Departure from Model	SSE	16 23	13.227 4271.6
$\hat{p} = 5.323$				
$\hat{a}_1 = 4.863$				
$\hat{B}_{1} = 0.239$	Coefficient of Determin	nation	$R^2 =$.99690
$\hat{a}_2 = 4.760$				
$\hat{B}_{2} = 0.183$				

Residual Analysis

P _i	P _i	Residual	Chi-square
.0625	.0622	.0003	0.000
.0625	.1216	0591	1.569
.1800	.2025	0225	0.156
.3200	.2947	.0253	0.154
.4000	.4346	0346	0.244
.6000	.5784	.0216	0.095
.7551	.6963	.0588	0.802
.7000	.7898	0898	2.429
.1633	.1666	0033	0.004
.1600	.2384	0784	1.691
.3200	.3298	0098	0.022
.4200	.4161	.0039	0.003
.5000	.5120	0120	0.029
.5600	.6034	0434	0.393
.7000	.6820	.0180	0.075
.7400	.7438	0038	0.037
.2800	.2261	.0540	0.832
.3673	.3475	.0198	0.085
.4400	.4875	0475	0.451
.7200	.6463	.0737	1.187
.8400	.8007	.0393	0.484
.9000	.9135	0135	0.115
1.0000	.9660	.0340	1.759
1.0000	.9873	.0127	0.644

2: Takahasi Burr - r = 0; Seven Parameters to be Estimated

Parameter Estimates

 $\hat{b}_{1} = 3.831$ $\hat{b}_{2} = 2.939$ $\hat{p} = 6.740$ $\hat{a}_{1} = 4.675$ $\hat{B}_{1} = 0.243$ $\hat{a}_{2} = 4.701$

 $\hat{B}_2 = 0.176$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	6 17 23	1178.8 29.737 1208.5

Coefficient of Determination $R^2 = .97539$

			· · · · · · · · · · · · · · · · · · ·
P _i	P _i	Residual	Chi-square
.0625	.0540	.0085	0.067
.0625	.1148	0523	1.292
.1800	.2011	0211	0.138
.3200	.3017	.0184	0.080
.4000	.4552	0552	0.614
.6000	.6110	0109	0.025
.7551	.7346	.0205	0.106
.7000	.8282	1282	5.772
.1633	.1707	0074	0.019
.1600	.2469	0869	2.032
.3200	.3444	0244	0.132
.4200	.4361	0161	0.053
.5000	.5373	0373	0.280
.5600	.6326	0725	1.132
.7000	.7132	0132	0.042
.7400	.7752	0352	0.355
.2800	.2137	.0663	1.310
.3673	.3256	.0417	0.387
.4400	.4503	0103	0.022
.7200	.5888	.1312	3.554
.8400	.7267	.1134	3.234
.9000	.8406	.0594	1.318
1.0000	.9088	.0912	5.019
1.0000	.9478	.0522	2.754

3: α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments) ; b_1 = b_2 = 4.874 ; p = 6.158 ; Five Parameters to be Estimated

Estimates

î	=	7.129
		5.499
\hat{B}_1	=	0.200
\hat{a}_2	=	5.056
\hat{B}_{2}	=	0.207

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	4	8668.4
Departure from Model	SSE	19	32.579
TOTAL	SST	23	8701.0

Coefficient of Determination $R^2 = .99626$

Residual Analysis

P _i	P _i	Residual	Chi-square
.0625	.0679	0054	0.022
.0625	.1215	0590	1.566
.1800	.1937	0137	0.060
.3200	.2771	.0429	0.460
.4000	.4076	0076	0.012
.6000	.5483	.0517	0.540
.7551	.6695	.0856	1.624
.7000	.7699	0699	1.378
.1633	.0884	.0749	3.408
.1600	.1525	.0075	0.022
.3200	.2532	.0668	1.178
.4200	.3654	.0546	0.644
.5000	.5046	0046	0.004
.5600	.6438	0838	1.530
.7000	.7602	0602	0.995
.7400	.8431	1031	4.014
.2800	.1542	.1258	6.062
.3673	.2656	.1018	2.601
.4400	.4094	.0306	0.194
.7200	.5903	.1297	3.477
.8400	.7803	.0597	1.041
.9000	.9197	0197	0.263
1.0000	.9767	.0233	1.193
1.0000	.9942	.0058	0.291

4: Takahasi Burr - r = 0 ; α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments); b_1 = b_2 = 4.874 ;

p = 6.158; Four Parameters to be Estimated

Parameter Estimates

 $\hat{a}_1 = 4.932$ $\hat{B}_1 = 0.246$ $\hat{a}_2 = 4.585$ $\hat{B}_2 = 0.237$

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	3	1309.0
Departure from Model	SSE	20	114.16
TOTAL	SST	23	1423.2

Coefficient of Determination $R^2 = .91978$ Residual Analysis

P _i	P _i	Residual	Chi-square
.0625	.0377	.0248	0.813
.0625	.0849	0224	0.309
.1800	.1588	.0212	0.168
.3200	.2533	.0667	1.176
.4000	.4114	0114	0.027
.6000	.5849	.0151	0.047
.7551	.7280	.0271	0.182
.7000	.8357	1357	6.706
.1633	.0482	.1151	14.133
.1600	.0989	.0611	2.094
.3200	.1906	.1294	5.423
.4200	.3043	.1157	3.162
.5000	.4569	.0431	0.374
.5600	.6174	0573	0.696
.7000	.7533	0533	0.764
.7400	.8480	1080	4.521
.2800	.0827	.1973	25.672
.3673	.1693	.1978	13.626
.4400	.2940	.1460	5.132
.7200	.4632	.2568	13.259
.8400	.6569	.1831	7.440
.9000	.8241	.0759	1.987
1.0000	.9172	.0828	4.513
1.0000	.9625	.0375	1.947

APPENDIX IV

Data of J. T. Martin (1942): The toxicities to Macrosiphoniella sanborni of rotenone, a deguelin concentrate, and of a mixture. Tests of 17 November 1938. Fivefold replication. Results one day after spraying. Medium 0.5% saponin, containing 5% alcohol. Tattersfield apparatus. The data as described by Martin, the translated data, and the analyses of this set of data (data set four) are in this appendix.

DATA AS DESCRIBED BY MARTIN

TRANSLATED DATA

CONCENTRAT	TIONS (mg./l.)	NI.	
X(1) Rotenone	X(2) Deguelin Concentrate	N _i Number of Insects Used	Percent Mortality
10.2	0.0	50	88.0
7.7	0.0	49	85.7
5.1	0.0	46	52.2
3.8	0.0	48	33.3
2.6	0.0	50	12.0
0.0	50.5	48	100.0
0.0	40.4	50	94.0
0.0	30.3	49	95.9
0.0	20.2	48	70.8
0.0	10.1	48	37.5
0.0	5.1	49	32.6
5.1	20.3	50	96.0
4.0	16.3	46	93.5
3.0	12.2	48	79.2
2.0	8.1	46	58.7
1.0	4.1	46	47.8
0.5	2.0	47	14.9

	1
Pi	
.8800	
.8571	
.5217	
.3333	
.1200	
1.0000	
.9400	
.9592	
.7083	
.3750	
.3265	
.9600	
.9348	
.7917	
.5870	
.4783	
.1489	_

BIVARIATE NORMIT ANALYSIS

Parame	ter	Estin	nates

 $\hat{a}_1 = -2.775$ $\hat{B}_1 = 1.762$ $\hat{a}_2 = -1.645$ $\hat{B}_2 = 0.823$ $\hat{\rho} = -0.530$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 12 16	1656.0 27.146 1683.1

Coefficient of Determination $R^2 = .98387$

P _i	P _i	Residual	Chi-square
.8800	.9059	0259	0.392
.8571	.7940	.0631	1.193
.5217	.5377	0160	0.047
.3333	.3359	0026	0.001
.1200	.1374	0174	0.128
1.0000	.9432	.0568	2.893
.9400	.9190	.0210	0.297
.9592	.8773	.0819	3.053
.7083	.7962	0879	2.284
.3750	.6017	2267	10.297
.3265	.3805	0540	0.605
.9600	.9649	0049	0.036
.9348	.9084	.0264	0.386
.7917	.7893	.0024	0.002
.5870	.5826	.0044	0.004
.4783	.3170	.1613	5.528
.1489	.1506	0017	0.001

BIVARIATE NORMIT ANALYSIS

Parameter Estimates

 $\hat{a}_1 = -4.184$ $\hat{B}_1 = 2.545$ $\hat{a}_2 = -4.978$ $\hat{B}_2 = 1.618$ $\hat{\rho} = -0.743$

Chi-square Analysis Table

CIT DQUATE THE			chi square imarysis rusic			
source		d.f.				
Due to Model Departure from Model	SSR SSE	4 7	921.36 28.947			
TOTAL	SST	11	950.30			

Coefficient of Determination $R^2 = .96954$

P _i	P _i	Residual	Chi-square
1.0000	.9577	.0423	1.236
.8500	.8396	.0104	0.032
.3750	.4846	1096	2,306
.0816	.0904	0088	0.046
.9216	.9145	.0071	0.032
.9184	.8172	.1012	3.359
.3878	.5467	1589	4.993
.0652	.2830	2178	10.753
.9200	.9217	0017	0.002
.6667	.6173	.0492	0.491
.3182	.2258	.0924	2.149
.1020	.0458	.0562	3.548

BIVARIATE LOGIT ANALYSIS

Parameter Estimates

 $\hat{a}_0 = -1.000$ $\hat{a}_1 = -1.611$ $\hat{B}_1 = -3.509$ $\hat{a}_2 = -3.136$ $\hat{B}_2 = -3.145$

Chi-square Analysis Table

chi square Anarysis rabie			
source		d.f.	
Due to Model	SSR	4	675.39
Departure from Model	SSE	7	30.169
TOTAL	SST	11	705.56

Coefficient of Determination $R^2 = .95724$

			
P _i	Pi	Residual	Chi-square
1.0000	.9240	.0760	2.303
.8500	.8159	.0341	0.310
.3750	.5164	1414	3.844
.0816	.1510	0694	1.841
.9216	.9221	0005	0.000
.9184	.8275	.0909	2.836
.3878	.5095	1217	2.904
.0652	.2133	1481	6.010
.9200	.8549	.0651	1.707
.6667	.5743	.0924	1.678
.3182	.2141	.1041	2.835
.1020	.0441	.0579	3.902

BIVARIATE BURRIT ANALYSES

1: General Case - Eight Parameters to be Estimated

Parameter	Estimates

î	=	7.345
ĵ.	=	6.078
\hat{b}_2	=	5.388
$\hat{ extbf{q}}$	=	6.345
â ₁	=	0.224
$\hat{\mathbf{B}}_{1}^{-}$	=	0.373
â ₂	=	-0.483
\hat{B}_{2}	=	0.260

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR	7	1081.9
	SSE	4	29.221
	SST	11	1111.1

Coefficient of Determination $R^2 = .97370$

P _i	Pi	Residual	Chi-square
1.0000	.9691	.0309	0.893
.8500	.8526	0025	0.002
.3750	.4718	0967	1.803
.0816	.0896	0080	0.039
.9216	.9361	0145	0.180
.9184	.8434	.0750	2.087
.3878	.5585	1707	5.794
.0652	.2823	2171	10.704
.9200	.8784	.0416	0.811
.6667	.5871	.0796	1.254
.3182	.2258	.0924	2.151
.1020	.0460	.0560	3.503

2: Takahasi Burr - r = 0; Seven Parameters to be Estimated

Parameter Estimates

ĥ,	=	9.296
\hat{b}_2	=	7.696
ĝ	=	77.198
$\hat{\mathtt{a}}_\mathtt{l}$	=	1.655
$\hat{\mathtt{B}}_{1}$	=	0.183
\hat{a}_2	=	0.700
B ₂	=	0.142

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	6 5 11	1508.3 31.901 1540.2

Coefficient of Determination $R^2 = .97929$

P _i	P _i	Residual	Chi-square
1.0000	.9804	.0196	0.559
.8500	.8623	0123	0.051
.3750	.4921	1171	2.631
.0816	.1317	0501	1.074
.9216	.9509	0293	0.935
.9184	.8434	.0751	2.089
.3878	.5262	1384	3.767
.0652	.2614	1962	9.171
.9200	.7874	.1326	5.253
.6667	.5364	.1304	3.280
.3182	.2376	.0806	1.577
.1020	.0602	.0418	1.515

3: α_3 = ; α_4 = 3 (Third and Fourth Standardized Central Moments) ; b_1 = b_2 = 4.874 ; p = 6.158 ; Five Parameters to be Estimated

Parameter Estimates

ŕ	=	7.158
â,	=	-0.085
ŝ,	=	0.414
\hat{a}_2	=	-0.588
\hat{B}_{2}	=	0.260

Chi-square Analysis Table

CILL SQUALE AIR	117515	<u> rabic</u>	
source	1	d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 7 11	862.11 29.379 891.49

Coefficient of Determination $R^2 = .96705$

P _i	P _i	Residual	Chi-square
1.0000	.9598	.0402	1.174
.8500	.8426	.0074	0.016
.3750	.4811	1061	2.166
.0816	.0925	0109	0.069
.9216	.9181	.0035	0.009
.9184	.8217	.0697	3.126
.3878	.5500	1622	5.205
.0652	.2887	2235	11.188
.9200	.8762	.0438	0.883
.6667	.5942	.0725	1.046
.3182	.2333	.0849	1.773
.1020	.0504	.0516	2.723

4: Takahasi Burr - r = 0 ; α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments); b_1 = b_2 = 4.874 ; p = 6.158 ; Four Parameters to be Estimated

Parameter Estimates

 $\hat{a}_1 = -0.080$ $\hat{B}_1 = 0.418$ $\hat{a}_2 = -0.488$ $\hat{B}_2 = 0.254$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	3 8 11	905.59 36.603 942.19

Coefficient of Determination $R^2 = .96115$

P _i	Pi	Residual	Chi-square
1.0000	.9659	.0341	0.989
.8500	.8588	0088	0.025
.3750	.5037	1287	3.179
.0816	.0993	0177	0.172
.9216	.9207	.0009	0.001
.9184	.8294	.0890	2.741
.3878	.5697	1819	6.615
.0652	.3118	2466	13.032
.9200	.7923	.1277	4.954
.6667	.5576	.1091	2.317
.3182	.2484	.0698	1.147
.1020	.0611	.0409	1.430

APPENDIX VI

Data of J. T. Martin (1942): The toxicities to Macrosiphoniella sanborni of rotenone, ℓ - α -toxicarol, and of a mixture. Tests of 24 September 1941. Fivefold replication. Results one day after spraying. Medium 0.5% saponin, containing 5% of alcohol. Tattersfield apparatus. The data as described by Martin, the translated data, and the analyses of this set of data (data set six) are in this appendix.

DATA AS DESCRIBED BY MARTIN

TRANSLATED DATA

CONCENTRA	ATIONS (mg./l.)	Ni	
X(1) Rotenone	X(2) l-α-Toxicarol	Number of Insects Used	Percent Mortality
1.06	0.0	51	100.0
0.85	0.0	48	97.9
0.64	0.0	48	93.8
0.42	0.0	48	62.5
0.21	0.0	48	12.5
0.0	9.75	49	100.0
0.0	7.80	48	97.9
0.0	5.85	52	98.1
0.0	3.90	49	87.7
0.0	1.95	48	50.0
0.53	4.88	48	100.0
0.42	3.90	48	100.0
0.32	2.93	49	89.8
0.21	1.95	50	82.0
0.11	0.98	50	30.0

p _i
1.0000
.9792
.9375
.6250
.1250
1.0000
.9792
.9808
.8776
.5000
1.0000
1.0000
.8980
.8200
.3000
<u> </u>

BIVARIATE NORMIT ANALYSIS

1: Using Relative Change in Weighted Sum of Squares Due

To Error as Part of the Convergence Criteria

Parameter Estimates

â ₁	=	2.372
\hat{B}_{1}	=	2.212
â ₂	=	-0.580
\hat{B}_2	=	1.328
ρ	=	-0.432

Chi-square Analysis Table

source		d.f.				
Due to Model Departure from Model TOTAL	SSR SSE SST	4 10 14	30672 10.144 30682			

Coefficient of Determination $R^2 = .99967$ Unweighted Sum of Squares Due to Error = .03204

p _i	P _i	Residual	Chi-square
1.0000	.9938	.0062	0.318
.9792	.9779	.0013	0.004
.9375	.9169	.0206	0.267
.6250	.6747	0497	0.541
.1250	.1401	0151	0.090
1.0000	.9928	.0072	0.357
.9792	.9845	0053	0.089
.9808	.9614	.0194	0.528
.8776	.8903	0127	0.081
.5000	.6207	1207	2.971
1.0000	.9985	.0015	0.072
1.0000	.9893	.0107	0.518
.8980	.9385	0405	1.391
.8200	.7130	.1070	2.796
.3000	.2780	.0220	1.210

BIVARIATE NORMIT ANALYSIS

2: Using Relative Change in Unweighted Sum of Squares

Due to Error as Part of the Convergence Criteria

Paramet	ter	Estimates
â ₁	=	2.279
в̂	=	2.063
â ₂	=	-0.589
\hat{B}_{2}	=	1.290
ρ̂	=	-0.9999

Chi-square Analysis Table			
source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 10 14	.19·10 ¹⁸ .78·10 ¹⁵ .19·10 ¹⁸

Coefficient of Determination $R^2 = .99592$ Unweighted Sum of Squares Due to Error = .03127

Residual Analysis

P _i	P _i	Residual	Chi-square
1.0000	.9918	.0082	0.422
.9792	.9740	.0052	0.050
.9375	.9129	.0246	0.367
.6250	.6878	0628	0.882
.1250	.1736	0496	0.790
1.0000	.9906	.0094	0.465
.9792	.9808	0016	0.006
.9808	.9545	.0263	0.828
.8776	.8784	0008	0.000
.5000	.6074	1074	2.321
1.0000	1.0000	.0000	0.000
1.0000	1.0000	.0000	0.000
.8980	1.0000	1020	0.78.1015
.8200	.7810	.0390	0.445
.3000	.2806	.0194	0.928

BIVARIATE LOGIT ANALYSIS

Parameter Estimates

 $\hat{a}_0 = -1.000$ $\hat{a}_1 = 1.053$ $\hat{B}_1 = -4.027$ $\hat{a}_2 = -0.436$ $\hat{B}_2 = -2.332$

Chi-square Analysis Table

CILL BEGGLE THIGHTY BEB TERRE			
source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 10 14	20170 11.975 20182

Coefficient of Determination $R^2 = .99941$

P _i	P _i	Residual	Chi-square
1.0000	.9888	.0113	0.580
.9792	.9731	.0061	0.069
.9375	.9201	.0174	0.198
.6250	.6786	0536	0.632
.1250	.1146	.0104	0.051
1.0000	.9865	.0135	0.670
.9792	.9779	.0014	0.004
.9808	.9570	.0238	0.717
.8776	.8962	0186	0.183
.5000	.6317	1317	3.579
1.0000	.9979	.0021	0.102
1.0000	.9869	.0131	0.635
.8980	.9286	0306	0.690
.8200	.6976	.1225	3.554
.3000	.2652	.0348	0.311

BIVARIATE BURRIT ANALYSES

1: General Case - Eight Parameters to be Estimated

Parameter	

ŕ	=	8.817
١	=	5.045
\hat{b}_{2}	=	5.469
ĝ	=	7.826
â ₁	=	2.869
B ₁	=	0.339
â	=	3.055
B ₂	=	0.184

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	7 7 14	67305 9.6604 67314

Coefficient of Determination $R^2 = .99986$

Residual Analysis

P _i	Pi	Residual	Chi-square
1.0000	.9948	.0052	0.266
.9792	.9797	0005	0.001
.9375	.9144	.0231	0.327
.6250	.6434	0184	0.070
.1250	.1202	.0049	0.011
1.0000	.9932	.0068	0.335
.9792	.9851	.0059	0.113
.9808	.9612	.0196	0.536
.8776	.8850	0074	0.026
.5000	.6025	1025	2.107
1.0000	.9994	.0006	0.030
1.0000	.9920	.0080	0.385
.8980	.9355	0375	1.140
.8200	.6866	.1334	4.135
.3000	.2734	.0266	0.179

2: Takahasi Burr - r = 0; Seven Parameters to be Estimated

Parameter Estimates

 $\hat{b}_{1} = 4.451$ $\hat{b}_{2} = 5.250$ $\hat{p} = 7.940$ $\hat{a}_{1} = 2.746$ $\hat{B}_{1} = 0.346$ $\hat{a}_{2} = 2.909$ $\hat{B}_{2} = 0.192$

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	6	13398
Departure from Model	SSE	8	13.648
TOTAL	SST	14	13412

Coefficient of Determination $R^2 = .99898$

P _i	Pi	Residual	Chi-square
1.0000	.9932	.0068	0.349
.9792	.9769	.0023	0.011
.9375	.9139	.0236	0.339
.6250	.6637	0387	0.321
.1250	.1385	0135	0.073
1.0000	.9953	.0047	0.229
.9792	.9894	0102	0.472
.9808	.9708	.0100	0.183
.8776	.9067	0291	0.492
.5000	.6402	1402	4.095
1.0000	.9854	.0146	0.711
1.0000	.9590	.0410	2.051
.8980	.8865	.0115	0.064
.8200	.6844	.1356	4.255
.3000	.2967	.0033	0.003

3: $\alpha_3 = 0$; $\alpha_4 = 3$ (Third and Fourth Standardized Central Moments) ; $b_1 = b_2 = 4.874$; p = 6.158 ; Five Parameters to be Estimated

Parameter Estimates

ŕ	=	5.265
â ₁	=	2.907 0.357
\hat{B}_1	=	0.357
â ₂	=	3.215 0.179
Ê2	=	0.179

Chi-square Analysis Table

OHI DAGGE THE	$a_{\perp y} s_{\perp s}$	- 	
source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 10 14	23681 12.047 23693

Coefficient of Determination $R^2 = .99949$

P _i	P _i	Residual	Chi-square
1.0000	.9943	.0057	0.294
.9792	.9808	0016	0.006
.9375	.9267	.0108	0.083
.6250	.6934	0684	1.056
.1250	.1561	0311	0.353
1.0000	.9826	.0174	0.869
.9792	.9697	.0095	0.148
.9808	.9397	.0411	1.549
.8776	.8637	.0139	0.081
.5000	.6229	1229	3.086
1.0000	.9980	.0020	0.095
1.0000	.9868	.0132	0.642
.8980	.9297	0317	0.755
.8200	.7131	.1069	2.792
.3000	.3326	.0326	0.240

4: Takahasi Burr - r = 0 ; α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments); b_1 = b_2 = 4.874 ; p = 6.158 ; Four Parameters to be Estimated

Parameter Estimates

â ₁	=	2.741
$\hat{\mathbf{B}}_{1}$	=	0.357
â ₂	=	3.171
°₽2	=	0.189

CHI Square inic	- Y D - D	- 	
source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	3 11 14	6862.7 23.480 6886.2

Coefficient of Determination $R^2 = .99659$

p _i	P <u>i</u>	Residual	Chi-square
1.0000	.9857	.0143	0.741
.9792	.9567	.0225	0.586
.9375	.8604	.0771	2.374
.6250	.5544	.0706	0.969
.1250	.0863	.0387	0.911
1.0000	.9914	.0086	0.423
.9792	.9840	0048	0.070
.9808	.9648	.0160	0.393
.8776	.9088	0312	0.575
.5000	.6934	1934	8.444
1.0000	.9773	.0227	1.114
1.0000	.9479	.0521	2.640
.8980	.8801	.0179	0.148
.8200	.7154	.1046	2.685
.3000	.3814	0814	1.405

APPENDIX VII

Data of Ashford and Smith (1964): Exposure to dust and prevalence of pneumoconiosis for groups of mine workers. The data as described by Ashford and Smith, the computed $\mathbf{p_i}$, and the analyses on this set of data (data set seven) are in this appendix.

DATA AS PRESENTED BY ASHFORD AND SMITH

COMPUTED DATA

Period Spent	(Years)			i
X(1)	X(2)	N _i Number of	r _i Number Observed With	
Coal-Getting	Haulage	Men	Pneumoconiosis	$\mathtt{p_i}$
2.1	0.5	135	3	.0222
1.9	6.6	18	2	.1111
1.6	12.0	16	1	.0625
1.4	16.9	17	3	.1765
0.7	21.6	14	3 2 3 5 7	.1429
1.1	27.6	12	3	.2500
1.2	32.4	22	5	.2273
1.5	37.2	31	7	.2258
2.4	41.6	25	5	.2000
1.4	47.1	17	5	.2941
6.6	0.4	80	7	.0875
6.3	6.7	10	1	.1000
7.1	12.0	14	5	.3571
6.4	17.5	8	2	.2500
6.3	21.9	21	11	.5238
6.9 6.2	27.2 32.3	14 13	5 7	.3571 .5385
7.2	37.3	10	7	.7000
12.2	0.2	71	19	.2676
12.0	6.9	8	1	.1250
11.8	11.8	4	2	.5000
11.0	16.7	7	2	.2857
11.5	22.5	6	3	.5000
12.8	29.5	10	6	.6000
12.5	37.8	4	2	.5000
17.0	0.3	106	53	.5000
16.2	6.6	5	2	.4000
16.8	13.2	5	2	.4000
19.5	17.0	6	4	.6667
17.2	21.5	4	1	.2500
21.8	0.2	58	34	.5862
24.7	7.7	3	0	0.0000
26.0	10.8	4	1	.2500
22.0	23.7	3	1	.3333
26.8	0.2	66	43	.6515
27.5	18.2	4	3 2	.7500
32.5	13.0	2	22	1.0000
31.7 36.8	0.2	33 20	11	.6667 .5500
42.2	1.0	10	8	.8000
72.2	1.0			

BIVARIATE NORMIT ANALYSIS

Parameter Estimates

 $\hat{a}_{1} = -2.818$ $\hat{B}_{1} = 0.937$ $\hat{a}_{2} = -2.446$ $\hat{B}_{2} = 0.501$ $\hat{\rho} = -0.320$

Chi-square Analysis Table

one square in	~=, 0=0		
source		d.f.	
Due to Model Departure from Model TOTAL	SSR SSE SST	4 35 39	217.75 38.141 255.89

Coefficient of Determination $R^2 = .85095$

P _i	P _i	Residual	Chi-square
.0222	.0195	.0027	0.053
.1111	.0800	.0311	0.236
.0625	.1236	0611	0.551
.1765	.1579	.0186	0.044
.1429	.1834	0405	0.153
.2500	.2200	.0300	0.063
.2273	.2451	0179	0.038
.2258	.2703	0445	0.311
.2000	.3030	1030	1.256
.2941	.3091	0150	0.018
.0875	.1488	0613	2.375
.1000	.2025	1025	0.651
.3571	.2719	.0852	0.514
.2500	.2886	0386	0.058
.5238	.3120	.2118	4.390

Residual Analysis--Continued

P _i	P _i	Residual	Chi-square
.3571	.3573	0002	0.000
.5385	.3611	.1773	1.772
.7000	.4099	.2901	3.480
.2676	.3185	0509	0.847
.1250	. 3735	2485	2.112
.5000	.4047	.0953	0.151
.2857	.4146	1289	0.479
.5000	.4580	.0420	0.043
.6000	.5186	.0815	0.266
.5000	.5417	0417	0.028
.5000	.4365	.0635	1.737
.4000	.4717	0717	0.103
.4000	.5267	1267	0.322
.6667	.5947	.0720	0.129
.2500	.5744	3243	1.721
.5862	.5287	.0575	0.771
0.0000	.6260	6260	5.022
.2500	.6594	4094	2.985
.3333	.6586	3253	1.412
.6515	.6047	.0468	0.606
.7500	.7069	.0431	0.036
1.0000	.7376	.2624	0.712
.6667	.6638	.0029	0.001
.5500	.7132	1632	2.603
.8000	.7591	.0410	0.092

BIVARIATE LOGIT ANALYSIS

Parameter Estimates

 $\hat{a}_{0} = -1.000$ $\hat{a}_{1} = -2.996$ $\hat{B}_{1} = -1.627$ $\hat{a}_{2} = -4.527$ $\hat{B}_{2} = -1.049$

Chi-square Analysis Table

source		d.f.	
Due to Model Departure from Model TOTAL	SSR	4	221.36
	SSE	35	39.020
	SST	39	260.38

Coefficient of Determination $R^2 = .85014$

P _i	P <u>i</u>	Residual	Chi-square
.0222	.0291	0069	0.226
.1111	.0802	.0309	0.233
.0625	.1211	0586	0.516
.1765	.1567	.0197	0.050
.1429	.1828	0399	0.150
.2500	.2280	.0220	0.033
.2273	.2592	0320	0.117
.2258	.2912	0654	0.643
.2000	.3297	1297	1.903
.2941	.3416	0475	0.170
.0875	.1446	0571	2.111
.1000	.1909	0909	0.535
.3571	.2575	.0996	0.727
.2500	.2787	0287	0.033
.5238	.3063	.2175	4.674

Residual Analysis--Continued

P _i	Pi	Residual	Chi-square
.3571	.3564	.0007	0.000
.5385	.3674	.1710	1.636
.7000	.4202	.2796	3.209
.2676	.3106	0429	0.612
.1250	.3586	2336	1.898
.5000	.3897	.1103	0.205
.2857	.4020	1163	0.394
.5000	.4515	.0485	0.057
.6000	.5213	.0787	0.248
.5000	.5533	0533	0.046
.5000	.4362	.0638	1.753
.4000	.4631	0631	0.080
.4000	.5200	1200	0.288
.6667	.5945	.0722	1.298
.2500	.5748	3248	1.727
.5862	.5361	.0501	0.586
0.0000	.6290	6290	5.086
.2500	.6632	4132	3.058
.3333	.6666	3333	1.500
.6515	.6178	.0338	0.318
.7500	.7145	.0355	0.025
1.0000	.7447	.2553	0.686
.6667	.6798	0132	0.026
.5500	.7302	1802	3.295
.8000	.7746	.0254	0.037

BIVARIATE BURRIT ANALYSES

1: General Case - Eight Parameters to be Estimated

Para	ame	ter	Est	ıma	tes

ŕ	=	8.582
ĥ,	=	4.714
ĥ ₂	=	5.933 7.582
â _l	=	1.127 0.147 3.533 0.082
ŝ.	=	0.147
â ₂	=	3.533
B ₂	=	0.082

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	7	217.30
Departure from Model	SSE	32	38.293
TOTAL	SST	39	255.59

Coefficient of Determination $R^2 = .85018$

p _i	P _i	Residual	Chi-square
.0222	.0183	.0039	0.113
.1111	.0734	.0377	0.377
.0625	.1170	0545	0.459
.1765	.1528	.0236	0.073
.1429	.1809	0381	0.137
.2500	.2208	.0292	0.060
.2273	.2489	0217	0.055
.2258	.2774	0516	0.412
.2000	.3145	1145	1.520
.2941	.3223	0282	0.062
.0875	.1500	0625	2.448
.1000	.1997	0997	0.622
.3571	.2711	.0860	0.524
.2500	.2908	0408	0.064
.5238	.3171	.2067	4.142

Residual Analysis--Continued

P _i	Pi	Residual	Chi-square
.3571	.3670	0099	0.006
.5385	.3737	.1648	1.509
.7000	.4274	.2726	3.037
.2676	.3174	0498	0.811
.1250	.3704	2454	2.065
.5000	.4050	.0950	0.150
.2857	.4188	1331	0.510
.5000	.4677	.0323	0.025
.6000	.5355	.0645	0.167
.5000	.5653	0653	0.069
.5000	.4344	.0656	1.856
.4000	.4689	0689	0.095
.4000	.5303	1303	0.341
.6667	.6034	.0632	0.100
.2500	.5866	3366	1.869
.5862	.5275	.0587	0.802
0.0000	.6271	6271	5.045
.2500	.6642	4142	3.076
.3333	.6754	3420	1.601
.6515	.6048	.0467	0.603
.7500	.7200	.0300	0.018
1.0000	.7466	.2534	0.679
.6667	.6653	.0013	0.000
.5500	.7160	1660	2.712
.8000	.7619	.0381	0.080

2: Takahasi Burr - r = 0; Seven Parameters to be Estimated

Parameter Estimates

 $\hat{b}_{1} = 5.074$ $\hat{b}_{2} = 5.026$ $\hat{p} = 6.351$ $\hat{a}_{1} = 1.369$ $\hat{B}_{1} = 0.149$ $\hat{a}_{2} = 3.850$ $\hat{B}_{2} = 0.075$

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	6	219.84
Departure from Model	SSE	33	38.765
TOTAL	SST	39	258.60

Coefficient of Determination $R^2 = .85010$

p <u>i</u>	Pi	Residual	Chi-square
.0222	.0222	.0000	0.000
.1111	.0980	.0131	0.035
.0625	.1436	0811	0.856
.1765	.1779	0014	0.000
.1429	.2034	0605	0.317
.2500	.2383	.0117	0.009
.2273	.2622	0349	0.139
.2258	.2857	0598	0.544
.2000	.3144	1144	1.517
.2941	.3224	0282	0.062
.0875	.1510	0635	2.519
.1000	.2117	1117	0.748
.3571	.2752	.0819	0.471
.2500	.2908	0408	0.064
.5238	.3117	.2121	4.402

Residual Analysis--Continued

p _i	P _i	Residual	Chi-square
.3571	.3507	.0064	0.003
.5385	.3554	.1831	1.903
.7000	.3960	.3040	3.865
.2676	.3165	0489	0.784
.1250	.3683	2433	2.036
.5000	.3937	.1064	0.190
.2857	.4001	1144	0.382
.5000	.4364	.0636	0.099
.6000	.4876	.1125	0.506
.5000	.5059	0059	0.001
.5000	.4342	.0658	1.867
.4000	.4615	0615	0.076
.4000	.5057	1057	0.223
.6667	.5663	.1004	0.246
.2500	.5428	2928	1.382
.5862	.5276	.0586	0.798
0.0000	.6110	6110	4.712
.2500	.6388	3888	2.620
.3333	.6218	2885	1.062
.6515	.6056	.0460	0.584
.7500	.6760	.0740	0.100
1.0000	.7149	.2851	0.798
.6667	.6666	.0001	0.000
.5500	.7176	1676	2.773
.8000	.7632	.0368	0.075

3: α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments) ; b_1 = b_2 = 4.874 ; p = 6.158 ; Five Parameters to be Estimated

Parameter Estimates

ŕ	=	4.742
â٦	=	1.259
ê ₁	=	0.151
â ₂	=	3.405
\hat{B}_2	=	0.078

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	4	218.53
Departure from Model	SSE	35	38.338
TOTAL	SST	39	256.87

Coefficient of Determination $R^2 = .85075$

P _i	P _i	Residual	Chi-square
.0222	.0211	.0011	0.008
.1111	.0905	.0206	0.093
.0625	.1340	0715	0.704
.1765	.1670	.0094	0.011
.1429	.1913	0485	0.212
.2500	.2261	.0239	0.039
.2273	.2499	0226	0.060
.2258	.2740	0481	0.361
.2000	.3061	1061	1.326
.2941	.3103	0162	0.021
.0875	.1528	0653	2.634
.1000	.2139	1139	0.772
.3571	.2820	.0752	0.391
.2500	.2978	0478	0.087
.5238	.3199	.2039	4.013

Residual Analysis--Continued

Pi	P _i	Residual	Chi-square
.3571	.3631	0060	0.002
.5385	.3660	.1725	1.666
.7000	.4127	.2873	3.405
.2676	.3187	0511	0.854
.1250	.3793	2543	2.198
.5000	.4103	.0897	0.133
.2857	.4198	1341	0.517
.5000	.4615	.0385	0.036
.6000	.5201	.0800	0.256
.5000	.5420	0419	0.028
.5000	.4353	.0647	1.806
.4000	.4749	0749	0.112
.4000	.5294	1294	0.336
.6667	.5964	.0703	0.123
. 2500	.5760	3260	1.740
.5862	.5273	.0589	0.807
0.0000	.6278	6278	5.059
.2500	.6612	4112	3.018
.3333	.6598	3265	1.425
.6515	.6039	.0477	0.626
.7500	.7086	.0414	0.033
1.0000	.7396	.2604	0.704
.6667	.6638	.0029	0.001
.5500	.7139	1639	2.632
.8000	.7605	.0395	0.086

4: Takahasi Burr - r = 0 ; α_3 = 0 ; α_4 = 3 (Third and Fourth Standardized Central Moments); b_1 = b_2 = 4.874 ; p = 6.158 ; Four Parameters to be Estimated

Parameter Estimates

 $\hat{a}_1 = 1.313$ $\hat{B}_1 = 0.150$ $\hat{a}_2 = 3.783$ $\hat{B}_2 = 0.074$

Chi-square Analysis Table

source		d.f.	
Due to Model	SSR	3	219.06
Departure from Model	SSE	36	38.766
TOTAL	SST	39	257.83

Coefficient of Determination $R^2 = .84964$

P _i	P <u>i</u>	Residual	Chi-square
.0222	.0240	0018	0.018
.1111	.1007	.0104	0.021
.0625	.1456	0831	0.888
.1765	.1791	0026	0.001
.1429	.2037	0608	0.319
.2500	.2380	.0120	0.010
.2273	.2613	0341	0.132
.2258	.2845	0587	0.524
.2000	.3135	1135	1.496
.2941	.3200	0259	0.052
.0875	.1566	0691	2.894
.1000	.2179	1179	0.815
.3571	.2809	.0763	0.403
.2500	.2956	0455	0.080
.5238	.3159	.2080	4.202

Residual Analysis--Continued

P _i	P _i	Residual	Chi-square
.3571	.3542	.0029	0.001
.5385	.3581	.1804	1.841
.7000	.3983	.3017	3.7 99
.2676	.3210	0534	0.930
.1250	.3735	2485	2.110
.5000	.3984	.1016	0.172
.2857	.4045	1188	0.410
.5000	.4399	.0601	0.088
.6000	.4899	.1101	0.485
.5000	.5075	0075	0.001
.5000	.4363	.0637	1.750
.4000	.4645	0645	0.084
.4000	.5079	1079	0.233
.6667	.5669	.0997	0.243
.2500	.5441	2941	1.395
.5862	.5271	.0591	0.814
0.0000	.6096	6096	4.685
.2500	.6369	3869	2.588
.3333	.6209	2876	1.054
.6515	.6027	.0489	0.658
.7500	.6734	.0766	0.107
1.0000	.7108	.2892	0.814
.6667	.6619	.0048	0.003
.5500	.7115	1615	2.542
.8000	.7563	.0437	0.104

APPENDIX VIII

Listings of FORTRAN subroutines used in evaluating the functions, partial derivatives, and the weights are in this appendix.

1. Bivariate Normal Subroutines

```
DOUBLE PRECISION FUNCTION F(X,A)
С
      BIVARIATE NORMAL FUNCTION
      DIMENSION X(1), A(1)
      DOUBLE PRECISION X,A,AA,B,R,S,GOFU,THA ,C,D
      AA=A(1)+A(2)*X(1)
      B=A(3)+A(4)*X(2)
      IF (DABS(A(5)).LE.0.9999D+00) GO TO 16
      A(5) = DSIGN(0.9999D+00,A(5))
   16 R=A(5)
      S=DSQRT(1.-R*R)
      C=GOFU (AA)
      D=GOFU(B)
      F=C+D-THA (AA,B/AA)-THA (B,AA/B)
     1+THA(AA,(B-R*AA)/(AA*S))+THA(B,(AA-R*B)/(B*S))-C*D
      RETURN
      END
      SUBROUTINE PD(X,A,FXA,P)
      DIMENSION X(1), A(1), P(1)
      DOUBLE PRECISION X,A,AA,R,S,B,FXA,P,WATE,GOFU,GPRIME,C,D
С
      Al=ALPHA1, A2=BETA1, A3=ALPHA2, A4=BETA2, A5=RHO
С
      BIVARIATE NORMAL PARTIALS
      AA=A(1)+A(2)*X(1)
      B=A(3)+A(4)*X(2)
      R=A(5)
      S=DSQRT(1.-R*R)
      C=GPRIME (AA)
      D=(B-R*AA)/S
      P(1)=C*(1.-GOFU(D))
      P(2)=X(1)*P(1)
      P(3) = GPRIME(B) * (1.-GOFU((AA-R*B)/S))
      P(4)=X(2)*P(3)
      P(5) = -C*GPRIME(D)/S
      RETURN
      END
```

```
DOUBLE PRECISION FUNCTION GPRIME(X)
     DOUBLE PRECISION X,A1,A2,A3
     A1 = X*X*(-0.5D 0)
     IF (Al.LE.-150) GO TO 15
     A2=DEXP(A1)
     A3 = .398942280401433D+00
     GPRIME = A2*A3
     GO TO 16
  15 GPRIME=0
  16 RETURN
     END
     DOUBLE PRECISION FUNCTION GOFU(U)
     DIMENSION Y(160)
     DOUBLE PRECISION U,GU,X,XSET,DELTA,GPR,DELK,DELTAX,Y,SUM,TOP
     IF (Y(17) - .69146246127D+00) 2,5,2
С
                   .5000000000D+00
2
     Y(1) =
     Y(2) =
                   .39894228040D+00
     Υ(
         3) =
                   .0000000000D+00
     Υ(
         4) =
                  -.66490380066D-01
     Y(5) =
                  .0000000000D+00
     Y(6) =
                   .99735570100D-02
     Y (
         7) =
                   .0000000000D+00
                  -.11873282155D-02
     Y(8) =
                  .59870632568D+00
     Y(9) =
     Y(10) =
                   .38666811680D+00
     Y(11) =
                  -.48333514600D-01
     Y(12) =
                  -.60416893250D-01
     Y(13) =
                  .11831641595D-01
     Y(14) =
                   .84709519078D-02
     Y(15) =
                  -.19305085421D-02
     Y(16) =
                  -.93949992204D-03
     Y(17) =
                   .69146246127D+00
     Y(18) =
                   .35206532676D+00
     Y(19) =
                  -.88016331691D-01
     Y(20) =
                  -.44008165845D-01
     Y(21) =
                   .20170409346D-01
     Y(22) =
                   .45841839423D-02
     Y(23) =
                  -.30714032413D-02
     Y(24) =
                  -.32635023779D-03
      Y(25) =
                   .77337264763D+00
                    .30113743216D+00
      Y(26) =
      Y(27) =
                  -.11292653706D+00
      Y(28) =
                  -.21957937761D-01
      Y(29) =
                   .22938202840D-01
      Y(30) =
                  -.14703976180D-03
```

```
Y(31) =
             -.30400470751D-02
Y(32) =
              .34322406302D-03
Y(33) =
              .84134474606D+00
Y(.34) =
              .24197072452D+00
Y(35) =
             -.12098536226D+00
Y(36) =
              .0000000000D+00
Y(37) =
              .20164227043D-01
Y(38) =
             -.40328454087D-02
Y(39) =
             -.20164227043D-02
Y(40) =
              .76816103022D-03
Y(41) =
              .89435022633D+00
Y(42) =
              .18264908539D+00
Y(43) =
             -.11415567837D+00
Y(44) =
              .17123351755D-01
Y(45) =
              .13674898971D-01
Y(46) =
             -.59872275061D-02
Y(47) =
             -.57598079906D-03
Y(48) =
              .81561889341D-03
Y(49) =
              .93319279874D+00
Y(50) =
              .12951759567D+00
Y(51) =
             -.97138196750D-01
Y(52) =
              .26982832430D-01
Y(53) =
              .60711372969D-02
Y(54) =
             -.58687660536D-02
Y(55) =
              .65770654049D-03
Y(56) =
              .55772550961D-03
Y(57) =
              .95994084314D+00
Y(58) =
              .86277318827D-01
Y(59) =
             -.75492653974D-01
              .29657828346D-01
Y(60) =
Y(61) =
             -.39319090611D-03
Y(62) =
             -.43110574348D-02
Y(63) =
              .13098172060D-02
Y(64) =
              .18576682170D-03
Y(65) =
              .97724986805D+00
Y(66) =
              .53990966513D-01
Y(67) =
             -.53990966513D-01
Y(68) =
              .26995483257D-01
Y(69) =
             -.44992472094D-02
Y(70) =
             -.22496236047D-02
Y(71) =
              .13497741628D-02
Y(72) =
             -.11783742691D-03
Y(73) =
              .98777552735D+00
Y(74) =
              .31739651836D-01
Y(75) =
             -.35707108315D-01
Y(76) =
              .21490389264D-01
Y(77) =
             -.61371592417D-02
Y(78) =
             -.46183673081D-03
Y(79) =
              .99147667294D-03
Y(80) =
             -.26370836740D-03
```

```
Y(81) =
              .99379033467D+00
Y(82) =
              .17528300494D-01
Y(83) =
             -.21910375617D-01
Y(84) =
              .15337262932D-01
Y(85) =
             -.59340600629D-02
Y(86) =
              .66644059169D-03
Y(87) =
              .51352442853D-03
Y(88) =
             -.26273974729D-03
Y(89) =
              .99702023677D+00
Y(90) =
              .90935625017D-02
Y(91) =
             -.12503648440D-01
Y(92) =
              .99460839861D-02
             -.47539913338D-02
Y(93) =
Y(94) =
              .11227826357D-02
Y(95) =
              .11925680315D-03
Y(96) =
             -.18051548644D-03
Y(97) =
              .99865010197D+00
Y(98) =
               .44318484120D-02
Y(99) =
             -.66477726180D-02
Y(100) =
               .59091312160D-02
Y(101) =
             -.33238863090D-02
              .11079621030D-02
Y(102) =
Y(103) =
             -.11079621030D-03
Y(104) =
             -.84416160226D-04
              .99942297496D+00
Y(105) =
Y(106) =
               .20290480573D-02
Y(107) =
             -.32972030931D-02
Y(108) =
              .32337953413D-02
Y(109) =
             -.20779248659D-02
Y(110) =
               .86558186169D-03
Y(111) =
             -.19180019295D-03
Y(112) =
             -.13995370141D-04
Y(113) =
               .99976737091D+00
Y(114) =
               .87268269505D-03
Y(115) =
             -.15271947163D-02
Y(116) =
               .16362800532D-02
Y(117) =
             -.11772125938D-02
Y(118) =
               .57860680771D-03
Y(119) =
             -.18055895865D-03
Y(120) =
               .21397716502D-04
Y(121) =
               .99991158271D+00
Y(122) =
               .35259568237D-03
Y(123) =
             -.66111690444D-03
Y(124) =
               .76763018349D-03
Y(125) =
             -.60946714628D-03
Y(126) =
               .34195583218D-03
Y(127) =
              -.13246010895D-03
Y(128) =
               .30251745009D-04
Y(129) =
               .99996832876D+00
Y(130) =
               .13383022576D-03
```

```
Y(131) =
                   -.26766045153D-03
      Y(132) =
                    .33457556441D-03
      Y(133) =
                   -.28996548916D-03
      Y(134) =
                    .18178605667D-03
      Y(135) =
                   -.82528639221D-04
                    .25518025191D-04
      Y(136) =
      Y(137) =
                    .99998931147D+00
      Y(138) =
                    .47718636540D-04
      Y(139) =
                   -.10140210265D-03
      Y(140) =
                    .13569987266D-03
      Y(141) =
                    -.12728076426D-03
      Y(142) =
                    .87833668723D-04
      Y(143) =
                   -.45244746779D-04
      Y(144) =
                     .17013635696D-04
      Y(145) =
                     .99999660233D+00
      Y(146) =
                     .15983741107D-04
      Y(147) =
                    -.35963417490D-04
      Y(148) =
                     .51281169385D-04
      Y(149) =
                    -.51697412642D-04
      Y(150) =
                     .38835495972D-04
      Y(151) =
                    -.22233633626D-04
      Y(152) =
                     .96697768581D-05
      Y(153) =
                     .99999898292D+00
      Y(154) =
                     .50295072886D-05
      Y(155) =
                    -.11945079810D-04
      Y(156) =
                     .18074791818D-04
      Y(157) =
                    -.19472968649D-04
      Y(158) =
                    .15788101444D-04
      Y(159) =
                    -.99025178234D-05
      Y(160) =
                     .48400297796D-05
С
    5 IF(U) 11,10,12
   10 GU=.5D+00
      GO TO 100
   11 X=DABS(U)
      GO TO 13
   12 X=U
   13 IF (x-7.0D+00) 15,14,14
   14 IF(U)141,10,142
  141 GU=0.0D+00
      GO TO 100
  142 GU=1.0D+00
  100 GOFU=GU
      RETURN
   15 IF (X-4.87499D+00) 16,16,40
   16 XSET=X*4.0D+00
      XSST=XSET+.5D+00
      I=IFIX (XSST)
      XSET=DFLOAT (I)
      DELTA=X-(XSET*.25D+00)
  201 K=I*8+1
      I=K+7
      SUM=0.0D+00
```

```
DO 20 J=K,I,1
   L=K+I-J
   SUM=SUM*DELTA
   SUM=Y(L)+SUM
20 CONTINUE
   IF(U) 21,10,22
21 GU=1.0D+00 -SUM
   GO TO 100
22 GU=SUM
   GO TO 100
40 XSET=-X*X
    IF (XSET.LE.-300) GO TO 101
   GPR=(DEXP(XSET*.5D+00))*.398942280401433D+00
   GO TO 102
101 GPR=0
102 DELTA=1.0D+00/X
    SUM=DELTA
    TOP=1.0D+00
41 DELK=TOP/XSET
   DELTAX=DELTA*DELK
    IF (DABS (DELTA) - DABS (DELTAX)) 45,45,43
 43 DELTA=DELTAX
    SUM=SUM+DELTA
    IF (DABS (GPR*DELTA) - .5D-9) 45,45,42
 42 TOP=TOP+2.0D+00
    GO TO 41
 45 SUM=GPR*SUM
    IF(U) 22,10,21
    END
```

```
DOUBLE PRECISION FUNCTION THA (HX, AX)
   DOUBLE PRECISION HX,AX,AA,U,H,A,SUM,C,DA,TA,TX,X,Y,Z ,GOFU
  DIMENSION AA(9),U(9)
  DATA AA(1), AA(9), AA(2), AA(8), AA(3), AA(7), AA(4), AA(6), AA(5)/2*.4063
  17194181E-1,2*.90324080347E-1,2*.1303053482,2*.15617353852,.1651196
  2775/, U(1), U(2), U(3), U(4), U(5), U(6), U(7), U(8), U(9)/.15919880246E-1,
  3.81984446337E-1,.19331428365,.3378732883,.5,.6621267117,.806685716
  435,.91801555366,.98408011975/
   H=HX
   A=AX
   IF (DABS (H) .LE.5.77) GO TO 10
11 THA=0.
   RETURN
10 IF (DABS (A).LE.1.) GO TO 13
12 H=A*H
   IF (DABS (H).LE.5.77) GO TO 15
   GO TO 16
15 A=1./A
```

```
13 SUM=0.
   DO 61 M=1,9,1
   DA=1.+A**2*U(M)**2
   C=-.5*H**2*DA
   TA=DEXP (C)/DA * AA(M)
   SUM=SUM+TA
61 CONTINUE
   TX=A/6.2831853072*SUM
   GO TO 17
16 TX=0.
17 IF (DABS (AX).LE.1.)GO TO 20
14 X=GOFU(HX)
  Y=GOFU(H)
   Z=X*Y
   TX = .5 * X + .5 * Y - Z - TX
18 IF(AX)21,20,20
21 TX=TX-.5D+00
20 THA=TX
  RETURN
```

END

2. Bivariate Logistic Subroutines

DOUBLE PRECISION FUNCTION F(X,A)

С

```
BIVARIATE LOGISTIC (GUMBEL) FUNCTION
      DIMENSION X(1), A(1)
      DOUBLE PRECISION X,A,C,CC,B,BB,D,E,BC,DE
      IF (DABS(A(1)).GE.1.OD+00) A(1)=DSIGN(1.OD+00,A(1))
      C=A(3)*(X(1)+A(2))
      IF (DABS(C).GT.150.0D+00) C=DSIGN(150.0D+00,C)
      CC=DEXP(C)
      B=A(5)*(X(2)+A(4))
      IF (DABS(B).GT.150.0D+00) B=DSIGN(150.0D+00,B)
      BB=DEXP(B)
      D=1./(1.+CC)
      E=1./(1.+BB)
      BC=BB*CC
      DE=D*E
      F=D+E-DE*(1.+A(1)*BC*DE)
      RETURN
      END
      SUBROUTINE PD (X,A,FXA,P)
С
      BIVARIATE LOGISTIC (GUMBEL) PARTIALS
С
      A(1)=ALPHA O,A(2)=ALPHA1,A(3)=BETA1,A(4)=ALPHA2,A(5)=BETA2
      DIMENSION X(1), A(1), P(1)
      DOUBLE PRECISION X,A,P,FXA,WATE,C,CC,B,BB,D,DD,E,EE,BC,DE,R,S,T,Z
      C=A(3)*(X(1)+A(2))
      IF (DABS(C).GT.150.0D+00) C=DSIGN(150.0D+00,C)
      CC=DEXP(C)
      B=A(5)*(X(2)+A(4))
      IF (DABS(B).GT.150.OD+00) B=DSIGN(150.OD+00,B)
      BB=DEXP(B)
      D=1./(1.+CC)
      DD=D*D
      E=1./(1.+BB)
      EE=E*E
      BC=BB*CC
      DE=D*E
      Z=1.+A(1)*BC*DE
      P(1)=-DD*EE*BC
      T=A(1)*P(1)
      R=DD*CC*(E*Z-1.)+T*(1.-D*CC)
      P(2) = A(3) *R
      P(3) = (X(1) + A(2)) *R
      S=EE*BB*(D*Z-1.)+T*(1.-E*BB)
      P(4)=A(5)*S
      P(5) = (X(2) + A(4)) *S
      RETURN
      END
```

3. Bivariate Burr Subroutines

```
DOUBLE PRECISION FUNCTION F(X,A)
C
      BIVARIATE BURR R (FD) FUNCTION
С
      A1=R,A2=B1,A3=B2,A4=P,A5=ALPHA1,A6=BETA1,A7=ALPHA2,A8=BETA2
      DOUBLE PRECISION X,A,B,BB,C,CC,D,DD
      DIMENSION X(1), A(1)
      IF (A(1).GT.A(4)+1.0D+00) A(1)=A(4)+1.0D+00
      IF(A(1).LE.O.OD+OO) A(1)=O.O
      B=A(6)*(X(1)+A(5))
      IF (B.GT.O.OD+OO) GO TO 17
      BB=0
      GO TO 18
   17 IF (A(2)*DLOG(B).LT.150.0) GO TO 19
      BB=DEXP (150.0D+00)
      GO TO 18
   19 IF (A(2))13,14,15
   13 BB=1./(B**DABS(A(2)))
      GO TO 18
   14 BB=1.0
   GO TO 18
15 BB=B**A(2)
   18 C=A(8)*(X(2)+A(7))
      IF (C.GT.O.OD+00) GO TO 16
      CC=0
      GO TO 10
   16 IF(A(3)*DLOG(C).LT.150.0) GO TO 20
      CC=DEXP(150.0D+00)
      GO TO 10
   20 IF (A(3))9,11,12
    9 CC=1./(C**DABS(A(3)))
      GO TO 10
   11 CC=1.0
      GO TO 10
   12 CC=C**A(3)
   10 D= (1.0+BB+CC+A(1)*BB*CC)
      IF (A(4)*DLOG(D).LT.150.0) GO TO 21
      DD = DEXP(-150.0D + 00)
      GO TO 22
   21 DD=1.0/(D**A(4))
   22 F=1.0D+00-DD
      RETURN
      END
```

```
SUBROUTINE PD(X,A,FXA,P)
С
      BIVARIATE BURR R PARTIALS
С
      A1=R,A2=B1,A3=B2,A4=P,A5=ALPHA1,A6=BETA1,A7=ALPHA2,A8=BETA2
      DIMENSION X(1), A(1), P(1)
      DOUBLE PRECISION X,A,FXA,P,WATE,B,BB,C,CC,D,DD,E,EE,G,GG,H,HH,I
      IF (A(1).GT.A(4)+1.0D+00) A(1)=A(4)+1.0D+00
      IF (A(1).LE.O.OD+OO) A(1)=0.0
      B=A(6)*(X(1)+A(5))
      IF (B.GT.O.OD+OO) GO TO 17
      BB=0
      GO TO 18
   17 IF (A(2)*DLOG(B).LT.150.0) GO TO 30
      BB=DEXP (150.0D+00)
      GO TO 18
   30 IF (A(2))13,14,15
   13 BB=1./(B**DABS(A(2)))
      GO TO 18
   14 BB=1.0
      GO TO 18
   15 BB=B**A(2)
   18 C=A(8)*(X(2)+A(7))
      IF (C.GT.O.OD+00) GO TO 16
      CC=0
      GO TO 10
   16 IF(A(3)*DLOG(C).LT.150.0) GO TO 31
      CC=DEXP (150.0D+00)
      GO TO 10
   31 IF (A(3))9,11,12
    9 CC=1./(C**DABS(A(3)))
      GO TO 10
   11 CC=1.0
      GO TO 10
   12 CC=C**A(3)
   10 D=(1.0+BB+CC+A(1)*BB*CC)
      IF((A(4)+1.0)*DLOG(D).LT.150.0) GO TO 32
      DD=A(4)*DEXP(-150.0D+00)
      GO TO 33
   32 DD=A(4)*((1.0/D)**(A(4)+1.0))
   33 E=DD*BB
      G=1.0+A(1)*BB
      GG=1.0+A(1)*CC
      H=DD*A(2)*GG
      HH=DD*A(3)*G
      P(1)=E*CC
      IF (B.GT.O.OD+OO) GO TO 1
      P(2)=0
      GO TO 2
    1 P(2)=E*DLOG(B)*GG
    2 IF (C.GT.0.0D+00) GO TO 3
      P(3)=0
      GO TO 4
    3 P(3) = DD*CC*DLOG(C)*G
    4 IF (A(4)*DLOG(D).LT.150.0) GO TO 34
      P(4) = (DLOG(D)) * (DEXP(-150.0D+00))
```

```
GO TO 35
34 P(4) = DLOG(D) / (D**A(4))
35 IF (B.GT.O.OD+OO) GO TO 23
  P(5) = 0.0
  P(6) = 0.0
  GO TO 24
23 IF ((A(2)-1.0)*DLOG(B).LT.150.0) GO TO 36
  EE=H*DEXP(150.0D+00)
  GO TO 8
36 IF (A(2)-1.0)5,6,7
 5 EE=H/(B**DABS(A(2)-1.0))
  GO TO 8
 6 EE=H
 7 EE=H*(B**(A(2)-1.0))
 8 P(5) = EE *A(6)
   P(6) = EE \times X(1)
24 IF (C.GT.0.0D+00) GO TO 25
  P(7)=0.0
  P(8)=0.0
   GO TO 26
25 IF ((A(3)-1.0)*DLOG(C).LT.150.0) GO TO 37
   I=HH*DEXP (150.0D+00)
   GO TO 22
37 IF (A(3)-1.0)19,20,21
19 I=HH/(C**DABS(A(3)-1.0))
   GO TO 22
20 I=HH
   GO TO 22
21 I=HH*(C**(A(3)-1.0))
22 P(7)=I*A(8)
   P(8)=I*X(2)
26 CONTINUE
   RETURN
   END
```

4. Weight Subroutine

DOUBLEPRECISIONFUNCTIONWATE(X,FXA)
DOUBLEPRECISIONX,FXA
DIMENSIONX(1)
WATE=DABS(X(3)/((1.OD+OO-FXA)*FXA))
RETURN
END

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13. ABSTRACT			*	

The problem of a mixture of two stimulants in a biological quantal assay is investigated from a mathematical standpoint. The basic assumption is made that the response region does not depend on biological considerations — i.e., given a specified mixture of stimulants z , the response region is defined by the point z' in the p-variate space where there are p stimulants under consideration; instead, the probability functions, themselves, may take on different forms. A general form is proposed and investigated. Three analytic models (one utilizing the bivariate normal distribution, one a bivariate logistic distribution developed by Gumbel (1961), and one a bivariate Burr distribution developed by this author) are employed in this investigation. The investigation includes the analysis of data, under the three analytic models, which had been classified by previous investigators as examples of synergistic action, simple similar action, independent action, and additive action. The residual analyses are included as well as the FORTRAN IV subroutines used in evaluating the functions, the partial derivatives and the weights.

The investigation lends some support to the assumption of a constant response region for a diversity of mixtures of stimulants. The analytic model incorporating the bivariate Burr distribution is recommended for all cases unless the number of parameters to be estimated is a primary concern, in which case the analytic model utilizing the bivariate normal distribution is recommended. The bivariate Burr distribution developed in this paper is found to be more useful in application than that developed by Takahasi (1965).

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