

On Maximum Likelihood Estimation of the Concentration Parameter of von Mises-Fisher Distributions

Hornik, Kurt; Grün, Bettina

DOI:

[10.57938/744b188f-4524-4ede-8ab1-210749c2b8ee](https://doi.org/10.57938/744b188f-4524-4ede-8ab1-210749c2b8ee)

Published: 01/10/2012

Document Version

Publisher's PDF, also known as Version of record

[Link to publication](#)

Citation for published version (APA):

Hornik, K., & Grün, B. (2012). *On Maximum Likelihood Estimation of the Concentration Parameter of von Mises-Fisher Distributions*. Research Report Series / Department of Statistics and Mathematics No. 120
<https://doi.org/10.57938/744b188f-4524-4ede-8ab1-210749c2b8ee>

On Maximum Likelihood Estimation of the Concentration Parameter of von Mises-Fisher Distributions

Kurt Hornik, Bettina Grün

Research Report Series
Report 120, October 2012

Institute for Statistics and Mathematics
<http://statmath.wu.ac.at/>



On Maximum Likelihood Estimation of the Concentration Parameter of von Mises-Fisher Distributions

Kurt Hornik

WU Wirtschaftsuniversität Wien

Bettina Grün

Johannes Kepler Universität Linz

Abstract

Maximum likelihood estimation of the concentration parameter of von Mises-Fisher distributions involves inverting the ratio $R_\nu = I_{\nu+1}/I_\nu$ of modified Bessel functions. Computational issues when using approximative or iterative methods were discussed in Tanabe et al. (Comput Stat 22(1):145–157, 2007) and Sra (Comput Stat 27(1):177–190, 2012). In this paper we use Amos-type bounds for R_ν to deduce sharper bounds for the inverse function, determine the approximation error of these bounds, and use these to propose a new approximation for which the error tends to zero when the inverse of R_ν is evaluated at values tending to 1 (from the left). We show that previously introduced rational bounds for R_ν which are invertible using quadratic equations cannot be used to improve these bounds.

Keywords: Maximum likelihood; Modified Bessel function ratio; Numerical approximation; von Mises-Fisher distribution.

1. Introduction

A random unit length vector in \mathbb{R}^d has a *von Mises-Fisher* (or Langevin) distribution with parameter $\theta \in \mathbb{R}^d$ if its density with respect to the uniform distribution on the unit hypersphere $\mathbb{S}^{d-1} = \{x \in \mathbb{R}^d : \|x\| = 1\}$ is given by

$$f(x|\theta) = e^{\theta'x} / {}_0F_1(; d/2; \|\theta\|^2/4),$$

where

$${}_0F_1(; \nu; z) = \sum_{n=0}^{\infty} \frac{\Gamma(\nu)}{\Gamma(\nu+n)} \frac{z^n}{n!}$$

is a generalized hypergeometric series and related to the modified Bessel function of the first kind I_ν via

$${}_0F_1(; \nu+1; \kappa^2/4) = \frac{I_\nu(\kappa)\Gamma(\nu+1)}{(\kappa/2)^\nu}$$

(e.g., Mardia and Jupp 1999, page 168).

We note that the von Mises-Fisher distribution is commonly parametrized as $\theta = \kappa\mu$, where $\kappa = \|\theta\|$ and $\mu \in \mathbb{S}^{d-1}$ are the *concentration* and *mean direction* parameters, respectively (if $\theta \neq 0$, μ is uniquely determined as $\theta/\|\theta\|$).

Using the common parametrization by κ and μ , the log-likelihood of a sample x_1, \dots, x_n from the von Mises-Fisher distribution is given by

$$-n \log({}_0F_1(; d/2; \kappa^2/4)) + \kappa \mu' r,$$

where $r = \sum_{i=1}^n x_i$ is the resultant vector (sum) of the x_i . Using recursions for the modified Bessel functions (e.g., [Watson 1995](#), page 71), one can show that the negative log-derivative of $\kappa \mapsto \log({}_0F_1(; d/2; \kappa^2/4))$ equals $A_d(\kappa) = R_{d/2-1}(\kappa)$, where $R_\nu(t) = I_{\nu+1}(t)/I_\nu(t)$. The MLEs are thus obtained by taking $\hat{\mu} = r/\|r\|$ and solving

$$R_{d/2-1}(\hat{\kappa}) = \rho,$$

where $\rho = \|r\|/n$ is the mean resultant length ([Schou 1978](#)).

It can be shown (e.g., [Schou 1978](#)) that for $\nu \geq 0$, R_ν is strictly increasing, and satisfies the Riccati equation $R'_\nu(t) = 1 - ((2\nu + 1)/t)R_\nu(t) - R_\nu(t)^2$. As R_ν and hence also its derivatives can efficiently be computed via its Perron or Gauss continued fraction representation ([Gautschi and Slavik 1978](#); [Tretter and Walster 1980](#); [Song, Liu, and Wang 2012](#)), solving $R_\nu(t) = \rho$ should conveniently be achievable by standard iterative root finding techniques, provided that good starting approximations are available (which is particularly important in the right tail of R_ν where R_ν is rather “flat”).

[Dhillon and Sra \(2003\)](#) and subsequently [Banerjee, Dhillon, Ghosh, and Sra \(2005\)](#) suggest the approximation

$$R_\nu^{-1}(\rho) \approx \frac{\rho}{1 - \rho^2} (2(\nu + 1) - \rho^2) =: Q_\nu(\rho) \quad (1)$$

obtained by truncating the Gauss continued fraction representation of R_ν and adding a correction term “determined empirically”, pointing out that this initial approximation can subsequently be improved by Newton-Raphson iterations. [Sra \(2012\)](#) suggests to use exactly two such iterations.

[Tanabe *et al.* \(2007\)](#) show that for $\nu \geq 0$ and $0 \leq \rho < 1$,

$$R_\nu^{-1}(\rho) = \frac{\rho}{1 - \rho^2} (2(\nu + 1) - c)$$

for some suitable $0 \leq c = c(\nu, \rho) \leq 2$, or equivalently,

$$\frac{2\nu\rho}{1 - \rho^2} \leq R_\nu^{-1}(\rho) \leq \frac{2(\nu + 1)\rho}{1 - \rho^2}, \quad (2)$$

with the Dhillon-Sra approximation assuming $c \approx \rho^2$. The upper and lower bound differ by $2\rho/(1 - \rho^2)$ which is independent of ν but tends to infinity as $\rho \rightarrow 1-$. [Tanabe *et al.* \(2007\)](#) also suggest to use the “mid-point” approximation with $c = 1$, i.e., $R_\nu^{-1}(\rho) \approx (2\nu + 1)\rho/(1 - \rho^2)$ as the starting value for iterative schemes for solving $R_\nu(t) = \rho$, such as the fixed-point iteration $t_{n+1} = t_n \rho / R_\nu(t_n)$.

In this paper, we use a family of bounds for R_ν first introduced in [Amos \(1974\)](#) to provide substantially sharper bounds for R_ν^{-1} , which have approximation error at most $3\rho/2$, and use these results to suggest a new approximation. We establish that these improved bounds also hold for the Dhillon-Sra approximation, which thus has the same maximal approximation error. We also show that the error of the suggested new approximation tends to zero for

$\rho \rightarrow 1-$, whereas the error tends to $-1/2$ for the Dhillon-Sra approximation, which thus is too large for large ρ . Finally, we investigate whether the rational bounds for R_ν developed by Näsell (1978) can be used to obtain improved explicit bounds for R_ν^{-1} , and show that for the rational bounds which can be inverted by solving quadratic equations, no such improvement is possible.

2. Amos-Type Bounds

Let

$$G_{\alpha,\beta}(t) = \frac{t}{\alpha + \sqrt{t^2 + \beta^2}},$$

where in what follows we take $\beta \geq 0$ without loss of generality. Amos (1974) gives the bounds

$$G_{\nu+1/2,\nu+3/2}(\kappa) \leq R_\nu(\kappa) \leq G_{\nu+1/2,\nu+1/2}(\kappa), \quad \kappa, \nu \geq 0$$

(Equation 16) and

$$G_{\nu+1,\nu+1}(\kappa) \leq R_\nu(\kappa) \leq G_{\nu,\nu+2}(\kappa) \leq G_{\nu,\nu}(\kappa), \quad \kappa, \nu \geq 0$$

(Equations 9 and 11). The bounds are actually valid for larger ν domains (e.g., Näsell 1978; Yuan and Kalbfleisch 2000). It is trivial that $G_{\nu+1/2,\nu+1/2}(t) < G_{\nu,\nu}(t)$ for all $t > 0$. For $\Delta(t) = (\nu + 1/2) + \sqrt{t^2 + (\nu + 3/2)^2} - ((\nu + 1) + \sqrt{t^2 + (\nu + 1)^2})$ we have $\Delta(0) = 0$ and $\Delta'(t) = t/\sqrt{t^2 + (\nu + 3/2)^2} - t/\sqrt{t^2 + (\nu + 1)^2}$ which is negative for all $t > 0$. Thus, $\Delta(t) < 0$ for all $t > 0$ and hence $G_{\nu+1/2,\nu+3/2}(t) > G_{\nu+1,\nu+1}(t)$ for all $t > 0$.

Let

$$\beta_{SS}(\nu) = \sqrt{(\nu + 1/2)(\nu + 3/2)}.$$

Simpson and Spector (1984) show that with $v_\nu(t) = t/R_\nu(t)$, $v_\nu(t)^2 - (2\nu + 1)v_\nu(t) - (t^2 + \nu + 1/2) > 0$ for all $\nu \geq 0$ and $t > 0$, which is readily seen to imply $v_\nu(t) \geq \nu + 1/2 + \sqrt{t^2 + \beta_{SS}(\nu)^2}$ and hence $R_\nu(t) \leq G_{\nu+1/2,\beta_{SS}(\nu)}(t)$ which is clearly smaller than $G_{\nu+1/2,\nu+1/2}(t)$ for all $t > 0$. Altogether, we thus have that for $\nu \geq 0$ and $t \geq 0$,

$$G_{\nu+1/2,\nu+3/2}(t) \leq R_\nu(t) \leq \min(G_{\nu,\nu+2}(t), G_{\nu+1/2,\beta_{SS}(\nu)}(t)). \quad (3)$$

What makes these Amos-type bounds particularly attractive is that they can be inverted explicitly, as shown in the following lemma.

Lemma 1. *Let $\alpha \geq 0$ and $\alpha + \beta > 0$. Then $G_{\alpha,\beta}$ is strictly increasing on $[0, \infty)$, and for all $0 \leq \rho < 1$ the equation $G_{\alpha,\beta}(t) = \rho$ has a unique solution $t = G_{\alpha,\beta}^{-1}(\rho)$ given by*

$$G_{\alpha,\beta}^{-1}(\rho) = \frac{\rho}{1 - \rho^2} \left(\alpha + \sqrt{\rho^2 \alpha^2 + (1 - \rho^2) \beta^2} \right). \quad (4)$$

Proof. The derivative of $G_{\alpha,\beta}$ is given by

$$\begin{aligned} G'_{\alpha,\beta}(t) &= \frac{1}{\alpha + \sqrt{t^2 + \beta^2}} - \frac{t}{(\alpha + \sqrt{t^2 + \beta^2})^2} \frac{2t}{2\sqrt{t^2 + \beta^2}} \\ &= \frac{\alpha \sqrt{t^2 + \beta^2} + \beta^2}{(\alpha + \sqrt{t^2 + \beta^2})^2 \sqrt{t^2 + \beta^2}}, \end{aligned}$$

where the numerator has value $\beta(\alpha + \beta)$ at $t = 0$ and hence is positive for all $t > 0$ if and only if $\alpha \geq 0$ and $\alpha + \beta > 0$ in which case $G_{\alpha,\beta}$ is strictly increasing, and as $G_{\alpha,\beta}(0) = 0$ and $\lim_{t \rightarrow \infty} G_{\alpha,\beta}(t) = 1$ the equation $G_{\alpha,\beta}(t) = \rho$ has a unique solution for $0 \leq \rho < 1$. Now $G_{\alpha,\beta}(t) = \rho$ iff $t = \rho(\alpha + \sqrt{t^2 + \beta^2})$, giving t as the larger root of the quadratic equation $(1 - \rho^2)t^2 - 2\rho\alpha t + \rho^2(\alpha^2 - \beta^2) = 0$, so that

$$\begin{aligned} G_{\alpha,\beta}^{-1}(\rho) &= \frac{1}{2(1 - \rho^2)} \left(2\rho\alpha + \sqrt{4\rho^2\alpha^2 - 4(1 - \rho^2)\rho^2(\alpha^2 - \beta^2)} \right) \\ &= \frac{\rho}{1 - \rho^2} \left(\alpha + \sqrt{\rho^2\alpha^2 + (1 - \rho^2)\beta^2} \right) \end{aligned}$$

(the smaller root does not converge to ∞ as $\rho \rightarrow 1^-$). \square

Theorem 1. *Let $\nu \geq 0$ and $0 \leq \rho < 1$. Then*

$$\max \left(G_{\nu,\nu+2}^{-1}(\rho), G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho) \right) \leq R_{\nu}^{-1}(\rho) \leq G_{\nu+1/2,\nu+3/2}^{-1}(\rho). \quad (5)$$

Proof. This follows immediately from combining the previous lemma with Equation 3. \square

The above result substantially improves the results of [Tanabe et al. \(2007\)](#). Using Equation 4, $G_{\alpha,\alpha}^{-1}(\rho) = 2\alpha\rho/(1 - \rho^2)$, so that the lower and upper bound in Equation 2 equal $G_{\nu+1,\nu+1}^{-1}(\rho)$ and $G_{\nu,\nu}^{-1}(\rho)$, respectively, and hence correspond to $G_{\nu+1,\nu+1}(t) \leq R_{\nu}(t) \leq G_{\nu,\nu}(t)$, which was already shown to be strictly weaker than the bounds in Equation 3. We also see that the ‘‘mid-point approximation’’ $R_{\nu}^{-1}(\rho) \approx (2\nu + 1)\rho/(1 - \rho^2)$ equals $G_{\nu+1/2,\nu+1/2}^{-1}(\rho)$, which for positive ρ is strictly smaller than $G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho)$, and hence strictly under-estimates $R_{\nu}^{-1}(\rho)$.

Let

$$g(\nu) = \frac{(\nu + 3/2)}{2\nu + 1}.$$

Then g is monotonically decreasing on $[0, \infty)$ with $g(0) = 3/2$ and $\lim_{\nu \rightarrow \infty} g(\nu) = 1/2$.

Theorem 2. *Let $\nu \geq 0$ and $0 \leq \rho < 1$. Then*

$$0 \leq G_{\nu+1/2,\nu+3/2}^{-1}(\rho) - G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho) \leq \rho g(\nu)$$

and for $\beta_{SS}(\nu) \leq \beta \leq \nu + 3/2$,

$$\left| R_{\nu}^{-1}(\rho) - G_{\nu+1/2,\beta}^{-1}(\rho) \right| \leq \rho g(\nu).$$

Proof. Using the mean value theorem, for $u_1 \geq u_0$ with a suitable $\tilde{u} \in (u_0, u_1)$,

$$0 \leq \sqrt{\alpha + u} \Big|_{u=u_0}^{u=u_1} = \frac{u_1 - u_0}{2\sqrt{\alpha + \tilde{u}}} \leq \frac{u_1 - u_0}{2\sqrt{\alpha + u_0}}$$

and hence

$$\begin{aligned} 0 &\leq G_{\nu+1/2,\nu+3/2}^{-1}(\rho) - G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho) \\ &= \frac{\rho}{1 - \rho^2} \sqrt{(\nu + 1/2)^2 \rho^2 + \beta^2 (1 - \rho^2)} \Big|_{\beta=\beta_{SS}(\nu)}^{\beta=\nu+3/2} \\ &\leq \frac{\rho}{1 - \rho^2} \frac{(1 - \rho^2)((\nu + 3/2)^2 - (\nu + 1/2)(\nu + 3/2))}{2\sqrt{(\nu + 1/2)^2 \rho^2 + \tilde{\beta}^2 (1 - \rho^2)}} \\ &\leq \frac{\rho(\nu + 3/2)}{2(\nu + 1/2)} \end{aligned}$$

For $\beta_{SS}(\nu) \leq \beta \leq \nu + 3/2$, both R_ν^{-1} and $G_{\nu+1/2,\beta}^{-1}$ are bounded below by $G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}$ and above by $G_{\nu+1/2,\nu+3/2}^{-1}$, implying that $|R_\nu^{-1} - G_{\nu+1/2,\beta}^{-1}| \leq G_{\nu+1/2,\nu+3/2}^{-1} - G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}$, whence the result from the bounds on this difference. \square

Corollary 1. *Let $\nu \geq 0$ and $0 \leq \rho < 1$. Then*

$$0 \leq R_\nu^{-1}(\rho) - \max\left(G_{\nu,\nu+2}^{-1}(\rho), G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho)\right) \leq \rho g(\nu).$$

Proof. Immediate from Theorems 1 and 2. \square

Theorem 3. *Let $\nu \geq 0$ and $0 \leq \rho < 1$. Then*

$$\max\left(G_{\nu,\nu+2}^{-1}(\rho), G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho)\right) \leq Q_\nu(\rho) \leq G_{\nu+1/2,\nu+3/2}^{-1}(\rho).$$

Proof. For $\beta_\alpha(\rho) = \sqrt{(\alpha + 1)^2 - \rho^2}$,

$$\begin{aligned} \alpha^2 \rho^2 + \beta_\alpha(\rho)^2(1 - \rho^2) &= \alpha^2 \rho^2 + ((\alpha + 1)^2 - \rho^2)(1 - \rho^2) \\ &= (\alpha + 1)^2 - \rho^2(1 + (\alpha + 1)^2 - \alpha^2) + \rho^4 \\ &= (\alpha + 1)^2 - 2\rho^2(\alpha + 1) + \rho^4 \\ &= (\alpha + 1 - \rho^2)^2. \end{aligned}$$

Hence, $\alpha + \sqrt{\alpha^2 \rho^2 + \beta_\alpha(\rho)^2(1 - \rho^2)} = 2\alpha + 1 - \rho^2$ so that in particular,

$$Q_\nu(\rho) = G_{\nu+1/2,\beta_{\nu+1/2}(\rho)}^{-1}(\rho).$$

As clearly $\beta_{SS}(\nu) \leq \beta_{\nu+1/2}(\rho) \leq \nu + 3/2$ for all $0 \leq \rho \leq 1$, we thus obtain $G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho) \leq G_{\nu+1/2,\beta_{\nu+1/2}(\rho)}^{-1}(\rho) = Q_\nu(\rho) \leq G_{\nu+1/2,\nu+3/2}^{-1}(\rho)$.

Writing $\Delta(\sigma) = \sigma + \sqrt{(\nu + 2)^2 - 4(\nu + 1)\sigma} - (\nu + 2)$ we have $G_{\nu,\nu+2}^{-1}(\rho) - Q_\nu(\rho) = \Delta(\rho^2)\rho/(1 - \rho^2)$. As $\Delta'(\sigma) = 1 - 2(\nu + 1)/\sqrt{(\nu + 2)^2 - 4(\nu + 1)\sigma}$ and $\Delta''(\sigma) = -4(\nu + 1)^2/((\nu + 2)^2 - 4(\nu + 1)\sigma)^{3/2}$, Δ is strictly concave with its unique maximum at the solution σ^* of $\Delta'(\sigma) = 0$, or equivalently $(\nu + 2)^2 - 4(\nu + 1)\sigma = 4(\nu + 1)^2$, from which

$$\sigma^* = \frac{(\nu + 2)^2 - 4(\nu + 1)^2}{4(\nu + 1)} = \frac{-3\nu^2 - 4\nu}{4(\nu + 1)}$$

which is non-positive for $\nu \geq 0$. Thus, Δ is decreasing on $[0, 1]$. As $\Delta(0) = 0$, we obtain that for $0 < \rho < 1$, $\Delta(\rho^2) < 0$ and hence $G_{\nu,\nu+2}^{-1}(\rho) < Q_\nu(\rho)$. \square

Corollary 2. *Let $\nu \geq 0$ and $0 \leq \rho < 1$. Then*

$$|R_\nu^{-1}(\rho) - Q_\nu(\rho)| \leq \rho g(\nu).$$

Proof. Straightforward from combining Theorems 1, 2 and 3. \square

We thus see that the Dhillon-Sra approximation is not invalidated by the available inverse Amos-type bounds (in the sense of being outside the range provided by these bounds), and has the same maximal approximation error as these bounds (indicating that it is indeed a good approximation).

Theorem 4. Let $\nu \geq 0$. Then as $\rho \rightarrow 1-$,

$$R_\nu^{-1}(\rho) - G_{\nu+1/2, \beta_{SS}(\nu)}^{-1}(\rho) = O(\rho - 1)$$

and

$$R_\nu^{-1}(\rho) - Q_\nu(\rho) = -\frac{1}{2} + O(\rho - 1).$$

Proof. Using the asymptotic expansion of I_ν for large argument (e.g., [Watson 1995](#), Formula 7.23.2), one can show that for arbitrary ν ,

$$R_\nu(t) = 1 - \frac{\nu + 1/2}{t} + \frac{\nu^2 - 1/4}{2t^2} + O(1/t^3), \quad t \rightarrow \infty, \quad (6)$$

see also [Schou \(1978\)](#), Equation 6, assuming $\nu \geq 0$). Thus, we have $R_\nu^{-1}(\rho) = \omega_{-1}/(\rho - 1) + \omega_0 + O(\rho - 1)$ as $\rho \rightarrow 1-$ with $\omega_{-1} \neq 0$, and the coefficients of this approximation can be determined by rewriting $\rho = R_\nu(t) \approx 1 + \alpha_1/t + \alpha_2/t^2$ as $(\rho - 1)t^2 - \alpha_1 t - \alpha_2 \approx 0$ to obtain

$$t = R_\nu^{-1}(\rho) \approx \frac{\alpha_1 + \sqrt{\alpha_1^2 + 4\alpha_2(\rho - 1)}}{2(\rho - 1)} = \frac{\alpha_1}{\rho - 1} + \frac{\alpha_2}{\alpha_1} + O(\rho - 1),$$

giving (with $\alpha_1 = -(\nu + 1/2)$ and $\alpha_2 = (\nu - 1/2)(\nu + 1/2)/2$)

$$R_\nu^{-1}(\rho) = -\frac{\nu + 1/2}{\rho - 1} - \frac{\nu - 1/2}{2} + O(\rho - 1), \quad \rho \rightarrow 1-.$$

For $\rho \rightarrow 1-$,

$$\begin{aligned} \frac{\rho}{1 - \rho^2} &= -\frac{(\rho - 1) + 1}{(\rho - 1)(2 + (\rho - 1))} \\ &= -\frac{1}{2} \left(\frac{1}{\rho - 1} + 1 \right) \frac{1}{1 + (\rho - 1)/2} \\ &= -\frac{1}{2} \left(\frac{1}{\rho - 1} + 1 \right) \left(1 - \frac{\rho - 1}{2} + \frac{(\rho - 1)^2}{4} + O((\rho - 1)^3) \right) \\ &= -\frac{1}{2} \left(\frac{1}{\rho - 1} + \frac{1}{2} - \frac{\rho - 1}{4} + O((\rho - 1)^2) \right). \end{aligned}$$

Hence, if $f(\rho) = \delta_0 + \delta_1(\rho - 1) + O((\rho - 1)^2)$ as $\rho \rightarrow 1$,

$$\frac{\rho}{1 - \rho^2} f(\rho) = -\frac{\delta_0}{2} \frac{1}{\rho - 1} - \frac{\delta_0 + 2\delta_1}{4} + O(\rho - 1)$$

as $\rho \rightarrow 1-$. In particular, as for $\alpha > 0$

$$\begin{aligned} \sqrt{\rho^2 \alpha^2 + (1 - \rho^2) \beta^2} &= \sqrt{\alpha^2 + (\beta^2 - \alpha^2)(1 - \rho^2)} \\ &= \alpha \sqrt{1 + (\beta^2/\alpha^2 - 1)(1 - \rho^2)} \\ &= \alpha \left(1 + \frac{\beta^2 - \alpha^2}{2\alpha^2} (1 - \rho^2) + O((\rho - 1)^2) \right) \\ &= \alpha + \frac{\beta^2 - \alpha^2}{2\alpha} (1 - \rho)(2 - (1 - \rho)) + O((\rho - 1)^2) \\ &= \alpha - \frac{\beta^2 - \alpha^2}{\alpha} (\rho - 1) + O((\rho - 1)^2) \end{aligned}$$

as $\rho \rightarrow 1$,

$$\begin{aligned} G_{\alpha,\beta}^{-1}(\rho) &= \frac{\rho}{1-\rho^2} \left(2\alpha - \frac{\beta^2 - \alpha^2}{\alpha}(\rho - 1) + O((\rho - 1)^2) \right) \\ &= -\frac{\alpha}{\rho - 1} - \frac{1}{4} \left(2\alpha - 2\frac{\beta^2 - \alpha^2}{2\alpha} \right) + O(\rho - 1) \\ &= -\frac{\alpha}{\rho - 1} - \alpha + \frac{\beta^2}{2\alpha} + O(\rho - 1), \quad \rho \rightarrow 1-. \end{aligned}$$

For $\alpha = \nu + 1/2$ and $\beta = \beta_{SS}(\nu)$ we have $-\alpha + \beta^2/(2\alpha) = -\nu/2 + 1/4$ so that

$$G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho) = -\frac{\nu + 1/2}{\rho - 1} - \frac{\nu - 1/2}{2} + O(\rho - 1)$$

and hence $R_\nu^{-1}(\rho) - G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho) = O(\rho - 1)$ as $\rho \rightarrow 1-$.

As $2(\nu + 1) - \rho^2 = (2\nu + 1) - 2(\rho - 1) - (\rho - 1)^2$,

$$Q_\nu(\rho) = -\frac{\nu + 1/2}{\rho - 1} - \frac{2\nu - 3}{4} + O(\rho - 1), \quad \rho \rightarrow 1-.$$

As

$$-\frac{\nu - 1/2}{2} - \left(-\frac{2\nu - 3}{4} \right) = -\frac{1}{2},$$

we thus have $R_\nu^{-1}(\rho) - Q_\nu(\rho) = -1/2 + O(\rho - 1)$ as $\rho \rightarrow 1-$, and the proof is complete. \square

3. Näsell Bounds

Näsell (1978) gives families $L_{\nu,k,m}$ and $U_{\nu,k,m}$ of *rational* lower and upper bounds for R_ν , which (Näsell 1978, Theorems 2 and 3) converge to R_ν as $m \rightarrow \infty$ or $k \rightarrow \infty$. These bounds can be used for obtaining bounds for R_ν^{-1} by applying numerical root finding techniques either directly to equations of the form $P(t)/Q(t) = \rho$ with polynomials P and Q , or by rewriting the equations of this form as $R(t) = P(t) - \rho Q(t) = 0$ and then determining a suitable root of the polynomial R . “Simple” closed form expressions can be obtained when root finding amounts to solving a quadratic equation.

As $R_\nu(t)$ tends to 0 and 1 for $t \rightarrow 0$ and ∞ , respectively, we thus restrict ourselves to Näsell bounds exhibiting the same limits, and having numerator and denominator degrees at most 2. This leaves (Näsell 1978, Appendix) the lower bounds $L_{\nu,1,0} < L_{\nu,2,0}$ and the upper bounds $U_{\nu,1,1}$ and $U_{\nu,3,0} < U_{\nu,2,0}$, where the inequalities again follow from Theorems 2 and 3 in the reference. Neither of $U_{\nu,1,1}$ and $U_{\nu,3,0}$ dominates the other, as they have different orders of approximation at 0 and ∞ . In fact, writing

$$U_{\nu,1,1}(t) = t \frac{P_{\nu,1,1}(t)}{Q_{\nu,1,1}(t)} = t \frac{2(\nu + 2) + t}{4(\nu + 1)(\nu + 2) + 2(\nu + 1)t + t^2}$$

and

$$U_{\nu,3,0}(t) = t \frac{P_{\nu,3,0}(t)}{Q_{\nu,3,0}(t)} = t \frac{\frac{1}{2}(\nu + 1/2) + t}{(\nu + 1/2)(\nu + 1) + \frac{3}{2}(\nu + 1/2)t + t^2},$$

it is readily verified that

$$U_{\nu,1,1}(t) - U_{\nu,3,0}(t) = \frac{(\nu + 5/2)t^2(t - (\nu + 2))}{Q_{\nu,1,1}(t)Q_{\nu,3,0}(t)}.$$

This implies that with $t_\nu = \nu + 2$, $U_{\nu,1,1}(t) < U_{\nu,3,0}(t)$ for $0 < t < t_\nu$, and $U_{\nu,1,1}(t) > U_{\nu,3,0}(t)$ for $t > t_\nu$.

The best lower bound $L_{\nu,2,0}$ which only involves solving a quadratic equation is given by

$$L_{\nu,2,0} = t \frac{(\nu + 3/2) + t}{2(\nu + 1)(\nu + 3/2) + 2(\nu + 1)t + t^2}.$$

Theorem 5. *Let $\nu \geq 0$. Then for all $t > 0$,*

$$L_{\nu,2,0}(t) < G_{\nu+1/2,\nu+3/2}(t)$$

and

$$\min(G_{\nu,\nu+2}(t), G_{\nu+1/2,\beta_{SS}(\nu)}(t)) < \min(U_{\nu,1,1}(t), U_{\nu,3,0}(t)).$$

Proof. All N asell bounds under consideration are of the form

$$t \frac{P(t)}{Q(t)}, \quad P(t) = t + \gamma, \quad Q(t) = t^2 + \delta_1 t + \delta_0$$

with non-negative coefficients γ , δ_1 and δ_0 . All Amos-type bounds under consideration have $\alpha \leq \beta$.

To show that the Amos-type bounds dominate these N asell bounds we have to investigate when

$$\frac{P(t)}{Q(t)} - \frac{1}{\alpha + \sqrt{t^2 + \beta^2}}$$

has no zeros on $(0, \infty)$, or equivalently, when

$$\Delta(t) = (Q(t) - \alpha P(t))^2 - (t^2 + \beta^2)P(t)^2$$

has no zeros on $(0, \infty)$. Note that

$$\Delta(t) = (Q(t) - (\alpha + \sqrt{t^2 + \beta^2})P(t))(Q(t) - (\alpha - \sqrt{t^2 + \beta^2})P(t)),$$

where the second term is always positive for $t > 0$ and $\alpha \leq \beta$. Hence, $\Delta(t) > 0$ for all $t > 0$ is equivalent to $Q(t) - (\alpha + \sqrt{t^2 + \beta^2})P(t) > 0$, or $P(t)/Q(t) < 1/(\alpha + \sqrt{t^2 + \beta^2})$ for all $t > 0$; $\Delta(t) < 0$ for all $t > 0$ is equivalent to $P(t)/Q(t) > 1/(\alpha + \sqrt{t^2 + \beta^2})$ for all $t > 0$.

Writing

$$Q(t) - \alpha P(t) = t^2 + (\delta_1 - \alpha)t + (\delta_0 - \alpha\gamma) = t^2 + \omega_1 t + \omega_0,$$

we obtain

$$\begin{aligned} \Delta(t) &= (t^2 + \omega_1 t + \omega_0)^2 - (t^2 + \beta^2)(t + \gamma)^2 \\ &= (t^4 + 2\omega_1 t^3 + (\omega_1^2 + 2\omega_0)t^2 + 2\omega_1\omega_0 t + \omega_0^2) \\ &\quad - (t^4 + 2\gamma t^3 + (\gamma^2 + \beta^2)t^2 + 2\beta^2\gamma t + \beta^2\gamma^2) \\ &= 2(\omega_1 - \gamma)t^3 + (\omega_1^2 + 2\omega_0 - \beta^2 - \gamma^2)t^2 \\ &\quad + 2(\omega_1\omega_0 - \beta^2\gamma)t + (\omega_0^2 - \beta^2\gamma^2). \end{aligned}$$

Comparing $L_{\nu,2,0}$ to $G_{\nu+1/2,\nu+3/2}$, we have $\gamma = \nu+3/2$, $\delta_0 = 2(\nu+1)(\nu+3/2)$ and $\delta_1 = 2(\nu+1)$, from which $\omega_0 = \delta_0 - \alpha\gamma = 2(\nu+1)(\nu+3/2) - (\nu+1/2)(\nu+3/2) = (\nu+3/2)^2 = \beta^2$ and $\omega_1 = \delta_1 - \alpha = \nu+3/2 = \beta$, giving

$$\begin{aligned} 2(\omega_1 - \gamma) &= 0, \\ \omega_1^2 + 2\omega_0 - \beta^2 - \gamma^2 &= \beta^2, \\ 2(\omega_1\omega_0 - \beta^2\gamma) &= 0, \\ \omega_0^2 - \beta^2\gamma^2 &= 0 \end{aligned}$$

so that $\Delta(t) = \beta^2 t^2 > 0$ for all $t > 0$. Hence, we have $L_{\nu,1,0}(t) < L_{\nu,2,0}(t) < G_{\nu+1/2,\nu+3/2}(t)$ for all $t > 0$.

Comparing $U_{\nu,1,1}$ to $G_{\nu,\nu+2}$, we have $\gamma = 2(\nu+2) = 2\beta$, $\delta_0 = 4(\nu+1)(\nu+2)$ and $\delta_1 = 2(\nu+1)$, from which $\omega_0 = \delta_0 - \alpha\gamma = 4(\nu+1)(\nu+2) - 2\nu(\nu+2) = 2(\nu+2)^2 = 2\beta^2$ and $\omega_1 = \delta_1 - \alpha = 2(\nu+1) - \nu = \nu+2 = \beta$, giving

$$\begin{aligned} 2(\omega_1 - \gamma) &= -2\beta, \\ \omega_1^2 + 2\omega_0 - \beta^2 - \gamma^2 &= 0, \\ 2(\omega_1\omega_0 - \beta^2\gamma) &= 0, \\ \omega_0^2 - \beta^2\gamma^2 &= 0, \end{aligned}$$

so that $\Delta(t) = -2\beta t^3 < 0$ for all $t > 0$. Hence, $G_{\nu,\nu+2}(t) < U_{\nu,1,1}(t)$ for all $t > 0$.

Finally, comparing $U_{\nu,3,0}$ to $G_{\nu+1/2,\beta_{SS}(\nu)}$, we have $\gamma = \frac{1}{2}(\nu+1/2) = \alpha/2$, $\delta_0 = (\nu+1/2)(\nu+1) = \alpha(\alpha+1/2)$, $\delta_1 = \frac{3}{2}(\nu+1/2) = 3\alpha/2$, from which $\omega_0 = \delta_0 - \alpha\gamma = \alpha(\alpha+1/2) - \alpha^2/2 = \alpha(\alpha+1)/2 = \beta^2/2$ and $\omega_1 = \delta_1 - \alpha = 3\alpha/2 - \alpha = \alpha/2$, giving

$$\begin{aligned} 2(\omega_1 - \gamma) &= 0, \\ \omega_1^2 + 2\omega_0 - \beta^2 - \gamma^2 &= 0, \\ 2(\omega_1\omega_0 - \beta^2\gamma) &= -\alpha\beta^2/2, \\ \omega_0^2 - \beta^2\gamma^2 &= \beta^2(\beta^2 - \alpha^2)/4, \end{aligned}$$

so that with $\beta^2 - \alpha^2 = (\nu+1/2)(\nu+3/2) - (\nu+1/2)^2 = \nu+1/2 = \alpha$ we get

$$\Delta(t) = -\frac{\alpha\beta^2}{2}t + \frac{\beta^2\alpha}{4} = \frac{\beta^2\alpha}{4}(1-2t),$$

which is negative for $t > 1/2$, so that $G_{\nu+1/2,\beta_{SS}(\nu)}(t) < U_{\nu,3,0}(t)$ for all $t > 1/2$.

As $U_{\nu,1,1}(t) < U_{\nu,3,0}(t)$ for $0 < t < t_\nu = \nu+2$, we infer that

$$\min(G_{\nu,\nu+2}(t), G_{\nu+1/2,\beta_{SS}(\nu)}(t)) < \min(U_{\nu,1,1}(t), U_{\nu,3,0}(t))$$

for all $t > 0$, and the proof is complete. \square

As the Näsell bounds considered in the previous theorem are dominated by the Amos-type bounds used for R_ν , the same must be true for the respective inverses.

Corollary 3. *Let $\nu \geq 0$ and $0 \leq \rho < 1$. Then*

$$R_\nu^{-1}(\rho) \leq G_{\nu+1/2,\nu+3/2}^{-1}(\rho) < L_{\nu,2,0}^{-1}(\rho)$$

and

$$\max\left(U_{\nu,1,1}^{-1}(\rho), U_{\nu,3,0}^{-1}(\rho)\right) \leq \max\left(G_{\nu,\nu+2}^{-1}(\rho), G_{\nu+1/2,\beta_{SS}(\nu)}^{-1}(\rho)\right) \leq R_\nu^{-1}(\rho).$$

Proof. Straightforward from the previous theorem and Theorem 1. □

Acknowledgments

This research was supported by the the Austrian Science Fund (FWF) under Elise-Richter grant V170-N18.

References

- Amos DE (1974). “Computation of Modified Bessel Functions and Their Ratios.” *Mathematics of Computation*, **28**(125), 239–251. URL <http://www.jstor.org/stable/2005830>.
- Banerjee A, Dhillon IS, Ghosh J, Sra S (2005). “Clustering on the Unit Hypersphere Using von Mises-Fisher Distributions.” *Journal of Machine Learning Research*, **6**, 1345–1382. URL <http://jmlr.csail.mit.edu/papers/v6/banerjee05a.html>.
- Dhillon IS, Sra S (2003). “Modeling Data using Directional Distributions.” *Technical Report TR-03-06*, Department of Computer Sciences, The University of Texas at Austin. URL <ftp://ftp.cs.utexas.edu/pub/techreports/tr03-06.ps.gz>.
- Gautschi W, Slavik J (1978). “On the Computation of Modified Bessel Function Ratios.” *Mathematics of Computation*, **32**(143), 865–875. URL <http://www.jstor.org/stable/2006491>.
- Mardia KV, Jupp PE (1999). *Directional Statistics*. Probability and Statistics. Wiley. ISBN 978-0-471-95333-3.
- Nåsell I (1978). “Rational Bounds for Ratios of Modified Bessel Functions.” *SIAM Journal on Mathematical Analysis*, **9**(1), 1–11. doi:10.1137/0509001.
- Schou G (1978). “Estimation of the Concentration Parameter in von Mises-Fisher Distributions.” *Biometrika*, **65**(1), 369–377.
- Simpson HC, Spector SJ (1984). “Some Monotonicity Results for Ratios of Modified Bessel Functions.” *Quarterly of Applied Mathematics*, **42**(1), 95–98.
- Song H, Liu J, Wang G (2012). “High-Order Parameter Approximation for von Mises-Fisher Distributions.” *Applied Mathematics and Computation*, **218**(24), 11880–11890. doi:10.1016/j.amc.2012.05.050.
- Sra S (2012). “A Short Note on Parameter Approximation for von Mises-Fisher Distributions: and a Fast Implementation of $I_s(x)$.” *Computational Statistics*, **27**(1), 177–190. doi:10.1007/s00180-011-0232-x.
- Tanabe A, Fukumizu K, Oba S, Takenouchi T, Ishii S (2007). “Parameter Estimation for von Mises-Fisher Distributions.” *Computational Statistics*, **22**, 145–157. doi:10.1007/s00180-007-0030-7.

Tretter MJ, Walster GW (1980). “Further Comments on the Computation of Modified Bessel Function Ratios.” *Mathematics of Computation*, **35**(151), 937–939. URL <http://www.jstor.org/stable/2006205>.

Watson GN (1995). *A Treatise on the Theory of Bessel Functions*. Cambridge Mathematical Library. Cambridge University Press, 2nd edition. ISBN 9780521483919. doi:10.2277/0521483913. URL <http://www.cambridge.org/9780521483919>.

Yuan L, Kalbfleisch JD (2000). “On the Bessel Distribution and Related Problems.” *The Annals of the Institute of Statistical Mathematics*, **52**(3), 438–447.

Affiliation:

Kurt Hornik
Institute for Statistics and Mathematics
WU Wirtschaftsuniversität Wien
Augasse 2–6
1090 Wien, Austria
E-mail: Kurt.Hornik@wu.ac.at
URL: <http://statmath.wu.ac.at/~hornik/>

Bettina Grün
Institut für Angewandte Statistik / IFAS
Johannes Kepler Universität Linz
Altenbergerstraße 69
4040 Linz, Austria
E-mail: Bettina.Gruen@jku.at
URL: <http://ifas.jku.at/gruen/>