A Note on the IPF Algorithm When the Marginal Problem is Unsolvable.

Claudio Asci; Mauro Piccioni

Abstract: In this paper we analyze the asymptotic behavior of the IPF algorithm for the problem of finding a 2x2x2 contingency table whose pair marginals are all equal to a specified 2x2 table, depending on a parameter. When this parameter lies below a certain threshold the marginal problem has no solution. We show that in this case the IPF has a "period three limit cycle" attracting all positive initial tables, and a bifurcation occur when the parameter crosses the threshold.

Keywords: contingency tables; hierarchical models; partial maximization algorithms;

AMS Subject Classification: 62H17; 65C60;