Isotonic.jl Documentation

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Andrew Tulloch

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The *Isotonic* package implements a number of algorithms for isotonic regression.

- The Linear PAVA method
- The Pooled PAVA method
- The Active Set method

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CHAPTER 1

Isotonic Regression

Each algorithm is implemented as both a function that mutates a vector of regressors with an optional weight vector or as a non-mutating version of the same function. As is idiomatic in Julia, we denote the mutating versions by a an exclamation mark (!).

```
isotonic_regression(y::Vector{Float64}, weights::Vector{Float64})
isotonic_regression!(y::Vector{Float64}, weights::Vector{Float64})
```

There are additional overloads for the case where the weight vector is simply the ones vector.

CHAPTER 2

Indices and tables

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