ESTIMATING SPECIES ACCUMULATION CURVES AND DIVERSITY INDICES

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Abstract: Diversity arises as a significant concept in many scientific fields, and particularly in ecology. The relationships between diversity indices and species accumulation functions are investigated. Nonparametric methods are illustrated with ecological examples.

Key words and phrases: Poisson mixture, rarefaction, species richness.

1. Introduction

Conservation of diversity is an important problem in biological sciences (e.g., Colwell and Coddington (1994)). Diversity also arises as a significant concept in the physical and social sciences (e.g., Patil and Taillie (1982)). Consider a community consisting of \( c \) distinct species labeled by \( i = 1, \ldots, c \), with \( \pi_i \in (0,5) \) being the abundance of species \( i \). Many diversity indices are used in ecology, paleobiology, entomology and genetics, etc. (e.g., Magurran (1988)), among which the most familiar ones are the number of species \( c \), the Shannon index \( -\sum_{i=1}^{c} \pi_i \log \pi_i \), and the Simpson index \( \sum_{i=1}^{c} \pi_i^2 \). For several theoretical reasons, Patil and Taillie (1982) proposed, for \( h \geq -1 \),

\[
\Delta(h) = \sum_{i=1}^{c} \pi_i r(\pi_i; h),
\]

where \( r(\pi; h) = h^{-1}(1 - \pi^h) \) for \( h \neq 0 \), and \( r(\pi; 0) = -\log \pi \). Note that \( \Delta(-1) = c - 1 \), \( \Delta(0) = -\sum_{i=1}^{c} \pi_i \log \pi_i \), and \( \Delta(1) = 1 - \sum_{i=1}^{c} \pi_i^2 \) are special cases of \( \Delta(h) \), and the equivalent number \( E(h) = \{1 - h\Delta(h)\}^{-1/h} \) (e.g., MacArthur (1965)) and the entropy \( \log E(h) \) (Renyi (1961)) are transformations of \( \Delta(h) \).

In order to quantify diversity, one needs to sample individuals from the community. The numbers of detected individuals from the species can be modeled as a multinomial sample with index \( c \) and probabilities \( \pi_i \). The expected number of species being detected in a sample of \( m \) individuals is

\[
A(m) = \sum_{i=1}^{c} \{1 - (1 - \pi_i)^m\}, \ m = 0,1,\ldots.
\]
When the number of detected individuals from species \( i \) is modeled as a Poisson process with rate \( \lambda_i \) (e.g., Norris and Pollock (1998) and Mao (2004)), the expected number of species detected during the interval \([0, t]\) is
\[
a(t) = \sum_{i=1}^{c} \{1 - \exp(-\lambda_i t)\}, t \geq 0.
\]  
(3)

If \( \Theta(\lambda) = c^{-1} \sum_{i=1}^{c} I(\lambda_i \leq \lambda) \), with \( I(\cdot) \) being the indicator function, or if the \( \lambda_i \) are assumed to arise as a random sample from \( \Theta \), then
\[
a(t) = c \int (1 - e^{-\lambda t}) \, d\Theta(\lambda), t \geq 0.
\]  
(4)

Both \( A(m) \) and \( a(t) \) are called species accumulation functions.

The curves \((m, A(m))\) and \((t, a(t))\) provide information to assess the efficacy and completeness of sampling projects and predict the number of new species to be discovered in the future (e.g., Good and Toulmin (1956), Efron and Thisted (1976), de Caprariis, Lindemann and Collins (1976), Soberón and Llorente (1993), Colwell and Coddington (1994), Solow and Polasky (1999) and Shen, Chao and Lin (2003)).

Let \( Y_i \) denote the number of individuals from species \( i \) in a sample of size \( s = \sum_{i=1}^{c} Y_i \). This sample is considered to have been taken during the interval \([0, 1]\). Let \( n_x = \sum_{i=1}^{c} I(Y_i = x) \), \( n = \sum_{i=1}^{c} I(Y_i > 0) \) and \( D = \max\{x : n_x > 0\} \). Based on \( \{n_x\}_{x=1}^{D} \), the estimation of \( A(m) \) was studied by Hurlbert (1971), Smith and Grassle (1977), Solow and Polasky (1999) and Shen, Chao and Lin (2003), that of \( a(t) \) by Good and Toulmin (1956), Efron and Thisted (1976) and Boneh, Boneh and Caron (1998), of \( \Delta(0) \) by Zahl (1977) and Chao and Shen (2003), and of \( c = \Delta(-1) + 1 \) by Chao (1984) among others (see Bunge and Fitzpatrick (1993)).

It will be shown that \( \Delta(h) \) is a function of the \( A(m) \), leading to an approximation \( \delta(h) \) to \( \Delta(h) \) in the Poisson model. Besides the representations in (1), (2), (3) and (4), alternative representations of \( A(m) \), \( \Delta(h) \) and \( a(t) \), and several representations of \( \delta(h) \), will be constructed. Nonparametric estimators arise from these representations, among which some are new and others correspond to known estimators with new interpretations.

The article is organized as follows. In Section 2, new representations are introduced for the species accumulation functions and the diversity indices. Estimation methods are discussed in Section 3. Examples are investigated and a simulation study is reported in Section 4.
2. The Multinomial And Poisson Models

In the multinomial model, define a distribution $G(\nu)$ by

$$G(\nu) = c^{-1} \sum_{i=1}^{c} I(\pi_i/(1 - \pi_i) \leq \nu), \nu \in (0, \infty),$$

with generalized moments $\mu_x = \int \nu^x \cdot c(1 + \nu)^{-s} dG(\nu)$. The distribution $G(\nu)$ is nonidentifiable because only finitely many $\mu_x$ are identifiable,

$$E(n_x) = \sum_{i=1}^{c} \binom{s}{x} \pi_i^x (1 - \pi_i)^{s-x} = \binom{s}{x} \mu_x, x = 1, 2, \ldots, s,$$

where $\binom{\alpha}{\beta} = (\beta!)^{-1} \prod_{k=0}^{\beta-1} (\alpha - k)$ for a real $\alpha$ and an integer $\beta \geq 0$.

Note that $A(m)$ with $m \in \{x\}_{x=1}^{s}$ and $\Delta(h)$ with $h \in \{x\}_{x=1}^{s-1}$ are identifiable, and that $A(m)$ with $m > s$ and $\Delta(h)$ with $h \in [-1, \infty) \setminus \{x\}_{x=1}^{s-1}$ have an additive decomposition into nonidentifiable and identifiable components.

**Proposition 1.** Both $A(m)$ and $\Delta(h)$ are functions of the $\mu_x$, with

$$A(m) = \sum_{x=1}^{\infty} \left\{ \binom{s}{x} - \binom{s-m}{x} \right\} \mu_x,$$

$$\Delta(h) = \left\{ \begin{array}{ll}
  h^{-1} \sum_{m=2}^{\infty} (-1)^m \binom{h+1}{m} A(m) - 1 & (h \neq 0) \\
  \sum_{m=2}^{\infty} \frac{A(m)}{m(m-1)} - 1 & (h = 0).
\end{array} \right.$$  

The $Y_i$ can be understood as a random sample from $g_\Theta(x) = \int e^{-\lambda x}/(x!)$

$$d\Theta(\lambda), x = 0, 1, \ldots.$$ Let $dQ(\lambda) = (1 - e^{-\lambda}) d\Theta(\lambda)/\int (1 - e^{-\lambda}) d\Theta(\lambda)$. Conditioning on $n$, those $Y_i > 0$ arise as a random sample from $f_Q(x) = \int \lambda^x/\{e^\lambda - 1\} x! dQ(\lambda), x = 1, 2, \ldots$ (e.g., Mao (2004)). $f_Q(x) = \int \lambda^x/\{e^\lambda - 1\} x! dQ(\lambda)$, $x = 1, 2, \ldots$. Note that $g_\Theta(x)$ and $f_Q(x)$ are generalized moments of $\Theta$ and $Q$ respectively. The $f_Q(x)$ are identifiable and $Q$ is completely determined by $f_Q$. Norris and Pollock (1998) considered estimating $\Theta$ and $c$ simultaneously, which is computationally expensive. A much simpler approach is to estimate $Q$, e.g., by the nonparametric maximum likelihood estimator (MLE) $\hat{Q}$ (Lindsay (1983) and Mao (2004)).

$$\hat{Q} = \arg\max \left\{ \sum_{x=1}^{D} n_x \log f_Q(x) : \text{all } Q \right\}.$$
Let $\theta = E(s)$. The expected number of individuals sampled up to the time $t = m/\theta$ is $m$, implying that $a(m/\theta) \approx A(m)$ and $\delta(h) \approx \Delta(h)$, where

$$\delta(h) = \begin{cases} h^{-1} \sum_{m=2}^{\infty} (-1)^{m} \binom{h+1}{m} a\left(\frac{m}{\theta}\right) - 1 & (h \neq 0) \\ \sum_{m=2}^{\infty} \frac{a(m)}{m(m-1)} - 1 & (h = 0). \end{cases}$$

(7)

Proposition 2. Both $a(t)$ and $\delta(h)$ are functions of the $\mu_{x}$, $\delta(h)$ is a function in the $\lambda_{i}$, and $(\delta(h) + 1)/a(1)$ and $a(t)/a(1)$ are functionals of $Q$, with

$$a(t) = \sum_{x=1}^{\infty} \{1 - (1 - t)^{2}\} c\theta(x),$$

(8)

$$a(t) = a(1) \int \frac{1 - e^{-\lambda}}{1 - e^{-\lambda}} dQ(\lambda),$$

(9)

$$\delta(h) = \sum_{i=1}^{c} \gamma(\lambda_{i}, h, \theta) - 1,$$

(10)

$$\delta(h) = a(1) \int \frac{\gamma(\lambda, h, \theta)}{1 - e^{-\lambda}} dQ(\lambda) - 1,$$

(11)

$$\gamma(\lambda, h, \theta) = \begin{cases} (1 + h^{-1})(1 - e^{-\lambda}) - h^{-1}(1 - e^{-\lambda})^{h+1} & (h \neq 0) \\ (1 - e^{-\lambda})\{1 - \log(1 - e^{-\lambda})\} & (h = 0). \end{cases}$$

Both $A(m)$ in (2) and $\Delta(h)$ in (11) can be written as $\sum_{i=1}^{c} \varphi(\pi_{i})$, and $a(t)$ in (3) and $\delta(h) + 1$ in (10) can be written as $\sum_{i=1}^{c} \psi(\lambda_{i})$. Let $\Omega = \{i : Y_{i} > 0\}$ denote the random index set of detected species. Because $E\{I(Y_{i} > 0)\} = 1 - (1 - \pi_{i})^{s}$ in the multinomial model, and $E\{I(Y_{i} > 0)\} = 1 - \exp(-\lambda_{i})$ in the Poisson model, we can write $\sum_{i=1}^{c} \varphi(\pi_{i})$ and $\sum_{i=1}^{c} \psi(\lambda_{i})$ as

$$\sum_{i=1}^{c} \varphi(\pi_{i}) = \sum_{i=1}^{c} \varphi(\pi_{i}) \frac{E\{I(Y_{i} > 0)\}}{1 - (1 - \pi_{i})^{s}} = E\left\{ \sum_{i \in \Omega} \varphi(\pi_{i}) \right\},$$

(12)

$$\sum_{i=1}^{c} \psi(\lambda_{i}) = \sum_{i=1}^{c} \psi(\lambda_{i}) \frac{E\{I(Y_{i} > 0)\}}{1 - \exp(-\lambda_{i})} = E\left\{ \sum_{i \in \Omega} \psi(\lambda_{i}) \right\}. \quad (13)$$

3. Inference

3.1. Abundance plug-in estimation

Consider estimators $\hat{\lambda}(x)$ and $\hat{\pi}(x)$ given $Y_{i} = x$ for $\lambda_{i}$ and $\pi_{i}$, respectively. The MLEs for $\lambda_{i}$ and $\pi_{i}$ are $\hat{\lambda}_{ML}(Y_{i})$ and $\hat{\pi}_{ML}(Y_{i})$ respectively, where $\hat{\lambda}_{ML}(x) = x$, $\hat{\pi}_{ML}(x) = s^{-1}x$, $x \geq 0$. 
When $\Theta$ is treated as a prior, the posterior mean of $\lambda$ given $x$ is

$$
\lambda(x) = E\{\lambda|x\} = (x + 1)g_\Theta(x + 1)g_Q^{-1}(x) = (x + 1)f_Q(x + 1)f_Q^{-1}(x),
$$

where $f_Q(0) = g_\Theta(0)/(1 - g_\Theta(0))$ is the odds of the probability of a species being undetected. Given the nonparametric MLE $\hat{Q}$ for $Q$, as $\pi_i = \lambda_i / \sum_{k=1}^c \lambda_k$ and $s$ estimates $\sum_{k=1}^c \lambda_k$, the nonparametric empirical Bayes estimators (EBEs) for $\lambda_i$ and $\pi_i$ are $\hat{\lambda}_{EB}(Y_i)$ and $\hat{\pi}_{EB}(Y_i)$ respectively, where

$$
\hat{\lambda}_{EB}(x) = \frac{(x + 1)f_Q(x + 1)}{f_Q(x)}, \quad \hat{\pi}_{EB}(x) = \frac{(x + 1)f_Q(x + 1)}{sf_Q(x)}, \quad x \geq 0.
$$

In terms of risk, EBEs are better than MLEs in a setting of estimating a collection of parameters simultaneously (Lehmann and Casella (1998, p.272)).

The sample coverage is $\sum_{i=1}^c \pi_i I(Y_i > 0)$, for which a nonparametric EBE is $1 - n_1/s$ (Good (1953)). Chao and Shen (2003) considered an estimator $\hat{\pi}_{SC}(Y_i)$ for $\pi_i$, when $Y_i > 0$, as a hybrid of EBE and MLE, where $\hat{\pi}_{SC}(x) = (1 - n_1/s)\hat{\pi}_{ML}(x) = (1 - n_1/s)x/s, \quad x \geq 1$.

One might consider plugging estimators for $\pi_i$ and $\lambda_i$ into $A(m)$ in (4), $\Delta(h)$ in (11), $a(t)$ in (15) and $\delta(h)$ in (10), e.g., an estimator for $\delta(0)$ given by $\hat{\Delta}_{ML}(0) = -\sum_{i=1}^c \hat{\pi}_{ML}(x) \log \hat{\pi}_{ML}(x) = -\sum_{i=1}^D n_x x/s \log(x/s)$. If $\hat{\pi}_{ML}(x)$ and $\hat{\lambda}_{ML}(x)$ are used, then the estimators for $\Delta(h)$ and $\delta(h)$ are infinity for $h < 0$ and a substantial bias can exist in the estimators for $A(m), a(t), \Delta(h)$ and $\delta(h)$ with $h \geq 0$. Zahl (1977) gave a jackknifed version $\hat{\Delta}_{JM}(0)$ of $\hat{\Delta}_{ML}(0)$. There are other bias-corrected versions that depend on an estimator for $c$ (e.g., Boneh, Boneh and Caron (1998)) and should not be used, because they can vary dramatically when different estimators for $c$ are used.

Because of (12) and (13), it is unnecessary to consider estimators for $\pi_i$ or $\lambda_i$ when $Y_i = 0$. Given appropriate estimators $\hat{\pi}(Y_i)$ and $\hat{\lambda}(Y_i)$ for $\pi_i$ and $\lambda_i$, respectively, with $i \in \Omega$, the Horvitz-Thompson plug-in estimators are

$$
\sum_{i \in \Omega} \frac{\varphi(\hat{\pi}(Y_i))}{1 - (1 - \hat{\pi}(Y_i))^s}, \quad \sum_{i \in \Omega} \frac{\psi(\hat{\lambda}(Y_i))}{1 - \exp(-\hat{\lambda}(Y_i))}.
$$

Specifically, the following are estimators for $A(m), \Delta(h), a(t)$ and $\delta(h)$,

$$
\hat{A}(m) = \sum_{x=1}^D n_x \frac{1 - (1 - \hat{\pi}(x))^m}{1 - (1 - \hat{\pi}(x))^s}, \quad \hat{\Delta}(h) = \sum_{x=1}^D n_x \frac{\hat{\pi}(x) r(\hat{\pi}(x); h)}{1 - (1 - \hat{\pi}(x))^s},
$$

$$
\hat{a}(t) = \sum_{x=1}^D n_x \frac{1 - \exp(-\hat{\lambda}(x)t)}{1 - \exp(-\hat{\lambda}(x))}, \quad \hat{\delta}(h) = \sum_{x=1}^D n_x \frac{\gamma(\hat{\lambda}(x), h, s)}{1 - \exp(-\hat{\lambda}(x))} - 1.
$$
We write $\hat{A}_{EB}(m)$ and $\hat{A}_{EB}(h)$ if $\hat{\pi}(x) = \hat{\pi}_{EB}(x)$, $\hat{A}_{SC}(m)$ and $\hat{A}_{SC}(h)$ if $\hat{\pi}(x) = \hat{\pi}_{SC}(x)$, and $\hat{a}_{EB}(t)$ and $\hat{\delta}_{EB}(h)$ if $\hat{\lambda}(x) = \hat{\lambda}_{EB}(x)$. Note that $\hat{A}_{SC}(0)$ was proposed in Chao and Shen (2003), while Shen, Chao and Lin (2003) gave an estimator for $A(m)$ that is fully derived from the sample coverage approach.

### 3.2. Moment plug-in estimation

In the multinomial model, when $1 \leq m \leq s$, since $E(n_x) = \binom{s}{x} \mu_x$ one can replace $\mu_x$ with its estimator $\binom{s}{x}^{-1} n_x$ to obtain an estimator $\hat{A}(m)$ for $A(m)$,

$$\hat{A}(m) = n - \sum_{x=1}^{s-m} \binom{s-m}{x} \binom{s}{x}^{-1} n_x.$$  

This estimator was originally found in Hurlbert (1971). It is a minimum variance unbiased estimator for $A(m)$ (Smith and Grassle (1977)) and is a $U$-statistic (Mao, Colwell and Chang (2005)). There is an unbiased estimator for $\Delta(h)$ when $h \in \{x\}_{x=1}^{s-1}$, e.g., $\sum_{i=1}^{c} \pi_i^2 = 1 - \Delta(1)$ estimated by $\sum_{x=1}^{s} x(x-1)n_x/\{s(s-1)\}$. There is neither an unbiased estimator for $A(m)$ with $m > s$, nor an unbiased estimator for $\Delta(h)$ when $h \in [-1, \infty) \setminus \{x\}_{x=1}^{s-1}$. For $m > s$, truncating the series in (5) at $x = s$ yields a biased estimator $\hat{A}(m)$ for $A(m)$,

$$\hat{A}(m) = \sum_{x=1}^{s} \left( 1 - \binom{s-m}{x} \binom{x}{s}^{-1} \right) n_x = \sum_{x=1}^{D} \left( 1 - \binom{s-m}{x} \binom{x}{s}^{-1} \right) n_x.$$  

In the Poisson model, one can replace $cg_\Theta(x)$ in (8) with $n_x$ to obtain

$$\hat{a}(t) = \sum_{x=1}^{D} \left( 1 - (1-t)^x \right) n_x = \sum_{x=1}^{D} \left( 1 - (1-t)^x \right) n_x.$$  

The estimator $\hat{a}(t)$ for $t > 1$ was proposed in Good and Toulmin (1956).

Although both $A(m)$ and $a(t)$ are monotonic in $m$ or $t$, neither $\hat{A}(m)$ nor $\hat{a}(t)$ is necessarily monotonic. The estimator $\hat{A}(m)$ for $m \leq 2s$, and approaching $2s$, can be huge if $D$ and $s$ are comparable. Neither $\hat{A}(m)$ for $m > 2s$ nor $\hat{a}(t)$ for $t > 2$ is reliable. When $m$ and $t$ go to infinity, $\hat{A}(m)$ and $\hat{a}(t)$ must diverge to infinity or minus infinity, depending on $D$ being odd or even.

### 3.3. Distribution plug-in estimation

The estimators $\hat{a}(t)$ for $a(t)$ in (9) and $\hat{\delta}(h)$ for $\delta(h)$ in (11) are defined by

$$\hat{a}(t) = n \int (1-e^{-\lambda t})/(1-e^{-\lambda}) \ d\hat{Q}(\lambda),$$  

$$\hat{\delta}(h) = n \int \gamma(\lambda,h,s)/(1-e^{-\lambda}) \ d\hat{Q}(\lambda) - 1.$$
Although $Q$ is over $\lambda \in (0, \infty)$, $\hat{Q}$ might have a support point at or close to zero. When $Q = \omega Q_\xi + (1 - \omega)Q_{-\xi}$ with $Q_\xi$ degenerate at $\xi$, $a(t)$ is approximately linearly increasing in $t$ as $\xi$ approaches zero. When $Q$ is degenerate at $\lambda$, $\lim_{\lambda \to 0} \delta(h)/a(1) = \infty$ for $h \in (-1, 0]$. If $\hat{Q}$ has a support point near zero, then $\hat{a}(t)$ for large $t$ or $\hat{\delta}(h)$ for $h \leq 0$ can be unreliable. The quality of the distribution plug-in estimators can be improved if extra information about $Q$ is available, e.g., $\lambda \in [\epsilon, \infty)$ for some $\epsilon > 0$, or one uses a penalized nonparametric MLE for $Q$ (e.g., the minimum AIC estimator).

3.4. Confidence intervals

A bootstrap method can be used to construct confidence intervals following Mao et al. (2005). The variance of $\hat{A}(m)$ can be calculated (Good and Toulmin (1956)), and with the normality assumption, confidence intervals can be constructed for $A(m)$ and $\Delta(h)$. The variance of the estimator $\hat{a}(t)$ is

$$\hat{\sigma}^2(t) = \sum_{x=1}^{\infty} \left(1 - (1 - t)^x\right)^2 c g_\Theta(x) - c^{-1} a^2(t) < \sum_{x=1}^{\infty} \left(1 - (1 - t)^x\right)^2 c g_\Theta(x).$$

Asymptotically, $\hat{a}(t)$ is a normal random variable with mean $a(t)$ and variance $\hat{\sigma}^2(t)$. Constructing asymptotic confidence intervals for $a(t)$ requires an estimator for $c$. A conservative choice uses the upper bound to $\hat{\sigma}^2(t)$.

4. Numerical studies

4.1. Examples

Table 1 presents two datasets: bird concerning $n = 72$ bird species among $s = 645$ birds (Norris and Pollock (1998)), and bivalve concerning $n = 102$ bivalve families among $s = 748$ species (Siegel and German (1982)). The estimates $\hat{\pi}_{SC}(x)$ and $\hat{\pi}_{EB}(x)$ are shown in Figure 1. The estimates $\Delta_{SC}(-1) + 1$, $\Delta_{EB}(-1) + 1$, $\hat{\delta}_{EB}(-1) + 1$ and $\hat{\delta}(-1) + 1$ are given, respectively, by 81.21, 75.96, 75.98, 77.24 in bird and 120.16, 114.75, 114.77, 123.17 in bivalve.

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Table 1. The nonzero known $n_x$ in two examples.
Let $N(m) = A(m + 1) - A(m)$ with $\bar{N}(m) = \bar{A}(m + 1) - \bar{A}(m)$. Although $N(m) > 0$ and $N(m + 1)/\bar{N}(m) < 1$, and $2s = 1, 290$ in bird and $2s = 1, 496$ in bivalve, $\bar{N}(1, 041) < 0$ in bird and $\bar{N}(1, 322)/\bar{N}(1, 321) > 1$ in bivalve. Let $\epsilon(m)$ be the relative difference between $\bar{a}(m/s)$ and $\hat{a}_E(m), \bar{a}_E(m/s), \bar{a}(m/s)$ and $\bar{A}(m)$ (e.g., $\epsilon(m) = \bar{A}(m)/\bar{a}(m/s) - 1$), which are given by, respectively,

$100 \times \max\{|\epsilon(m)| : m \in [1, 1041]\} = 2.04, 1.94, 0.14, 1.82 \quad \text{(bird)},$

$100 \times \max\{|\epsilon(m)| : m \in [1, 1322]\} = 3.39, 3.38, 1.28, 1.78 \quad \text{(bivalve)}.$

Let $\eta(h)$ be the relative difference between $\bar{\delta}(h)$ and $\hat{\Delta}_{SC}(h), \hat{\Delta}_{EB}(h)$ or $\hat{\delta}_{EB}(h)$ (e.g., $\eta(h) = \hat{\delta}_{EB}(h)/\bar{\delta}(h) - 1$). Figure 2 presents $\bar{\delta}(h)$ and $\eta(h)$.

The 95% asymptotic confidence intervals from $\bar{a}(m/s)$ and 95% bootstrap confidence intervals for $A(m)$ from $\bar{a}(m/s)$ are shown in Figure 3, where $c$ is replaced with $\hat{c} = n + n_i^2/(2n_2)$ (Chao (1984)). Figure 4 presents six estimates with 95% bootstrap confidence intervals for $\Delta(0)$. The 95% bootstrap confidence limits are the 2.5% and 97.5% quantiles of 200 estimates.
Figure 2. The estimates $\tilde{\delta}(h)$ (left) and relative differences $\eta(h) = \Delta_{SC}(h)/\tilde{\delta}(h) - 1$ (solid), $\Delta_{EB}(h)/\tilde{\delta}(h) - 1$ (dashed), $\delta_{EB}(h)/\tilde{\delta}(h) - 1$ (dotted) (right) in bird (top) and bivalve (bottom).

Figure 3. Confidence intervals for $A(m)$ in bird (top) and bivalve (bottom). The left panels show $\tilde{a}(m/s)$ (solid) and point-wise asymptotic confidence bands (dashed) for $m \in [1, 2s]$. The right panels show $\tilde{a}(m/s)$ (solid) and point-wise bootstrap confidence bands (dashed) for $m \in [1, 3s]$. 
4.2. A simulation study

Consider three synthetic abundance models $M_1$, $M_2$ and $M_3$. In $M_1$ and $M_2$, $\pi_i = 1/(i \sum_{k=1}^{c} 1/k)$ for $i = 1, 2, \ldots, c$, with $c = 100$ ($M_1$) or $c = 200$ ($M_2$), and sample sizes of $s_1 = 100$ and $s_2 = 200$. In $M_3$, $c = 7,407$, $\pi_i = \pi^{(k)}$ with $10^3 \times \pi^{(k)} = 9.40, 76.76, 254.09, 421.33$ and $925.80$, and $\sum_{i=1}^{c} f(\pi_i = \pi^{(k)}) = 7,058, 329, 6, 12$ and $2$ for $k = 1, 2, 3, 4, 5$, with sample size of $s_1 = 1,000$ and $s_2 = 2,500$. Results concerning $\Delta(0)$ and $A(m)$ at $m = 2s, m = 2.5s$ and $m = 3s$ are reported. Given $M_j$ and $s_i$, $B = 200$ samples are taken. Tables 2 and 3 present $\beta$ (bias) and $\sigma$ (root mean square error) for estimators of $A(m)$ and $\Delta(0)$, respectively, where for a parameter $\phi$ and its estimates $\hat{\phi}_k$,

$$\beta = B^{-1} \sum_{k=1}^{B} (\hat{\phi}_k - \phi), \quad \sigma = \left\{ B^{-1} \sum_{k=1}^{B} (\hat{\phi}_k - \phi)^2 \right\}^{1/2}. $$

The estimator $\hat{a}(m/s)$ has the smallest $|\beta|$ and is better than, or at least comparable to, other estimators for $A(m)$ in terms of $\sigma$. While $\hat{\delta}(0)$, $\hat{\Delta}_{ML}(0)$ and $\hat{\Delta}_{JM}(0)$ might have a substantial bias, $\hat{\Delta}_{SC}(0)$, $\hat{\Delta}_{EB}(0)$ and $\hat{\delta}_{EB}(0)$ have comparable performance. Bias is dominant for $\hat{\Delta}_{ML}(0)$ and $\hat{\Delta}_{JM}(0)$ in $M_3$. Note that $\hat{\Delta}_{SC}(0)$ is the best in $M_1$ and $M_2$ and $\hat{\Delta}_{EB}(0)$ is the best in $M_3$. 

Figure 4. Six estimates (dots) and 95% bootstrap confidence intervals (segments) for $\Delta(0)$ in bird (top) and bivalve (bottom).
Table 2. The bias $\beta$ and root mean square error $\sigma$ of $\hat{a}(m/s)$, $\hat{a}_{EB}(m/s)$ and $\hat{A}_{EB}(m)$ for $A(m)$ in three synthetic models for $m = 2s$, $m = 2.5s$ and $m = 3s$.

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Table 3. The bias $\beta$ and root mean square error $\sigma$ of $\Delta_{ML}(0)$, $\Delta_{JM}(0)$, $\Delta_{SC}(0)$, $\Delta_{EB}(0)$, $\delta_{EB}(0)$, and $\delta(0)$ for $\Delta(0)$ in three synthetic models.

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5. Discussion

Several methods can provide useful estimators for $A(m)$ with $m \leq s$ and
For $t \leq 1$. Because it is easy to calculate $\hat{a}(t)$ and its variance, $\hat{a}(t)$ is recommended. For small or moderate $t$ (e.g., $t \in [0, 3]$), $\hat{a}(t)$ is a useful estimator for $a(t)$. While $\hat{A}_{SC}(0)$ (Chao and Shen (2003)) is a useful estimator for $\Delta(0)$, $\hat{A}_{EB}(0)$ and $\delta_{EB}(0)$ are new competitors. In addition, the number of species, the Shannon index, and the Simpson index can be derived from the inter-specific encounter theory (Hurlbert (1971)), which also yields $1 + \sum_{i=1}^{c} \pi_i^2 \log(\pi_i)/(1 - \pi_i)$ (Patil and Taillie (1982)). Good (1953) considered $D(u, v) = \sum_{i=1}^{c} \pi_{i} u_i (1 - \pi_{i})$ for $u, v = 0, 1, \ldots$, whose domain is extended by Baczkowski, Joanes and Shamia (1998). The proposed methods can be applied to these indices.

Appendix. Proofs of Propositions

To show Proposition 1, write $A(m) = \sum_{i=1}^{c} \{1 - (1 - \pi_i)^m\}$ in (2) as

$$\sum_{i=1}^{c} \{1 - \left(1 - \frac{\pi_i}{1 - \pi_i}\right)^{-m}\} = \int \{1 + \nu \}^{-s} - \left(1 + \nu \right)^{s-m} \nu c(1 + \nu)^{-s} dG(\nu)$$

$$= \int \sum_{x=0}^{\infty} \left\{ \binom{s}{x} - \binom{s-m}{x} \right\} \nu^x c(1 + \nu)^{-s} dG(\nu)$$

$$= \sum_{x=1}^{\infty} \left\{ \binom{s}{x} - \binom{s-m}{x} \right\} \mu_x.$$  

For $h \not\in \{0, -1\}$, as $\sum_{m=0}^{\infty} (-1)^m \binom{h+1}{m} = 0$, write $1 - h \Delta(h) = \sum_{i=1}^{c} \pi_i^{h+1}$ as

$$\sum_{i=1}^{c} \{1 - (1 - \pi_i)^{h+1}\} = \sum_{i=1}^{c} \sum_{m=0}^{\infty} (-1)^m \binom{h+1}{m} (1 - \pi_i)^m$$

$$= c \sum_{m=0}^{\infty} (-1)^m \binom{h+1}{m} - \sum_{m=0}^{\infty} (-1)^m \binom{h+1}{m} \sum_{i=1}^{c} \{1 - (1 - \pi_i)^m\}$$

$$= 1 - h \Delta(h) = - \sum_{m=0}^{\infty} (-1)^m \binom{h+1}{m} A(m)$$

$$= h + 1 - \sum_{m=2}^{\infty} (-1)^m \binom{h+1}{m} A(m).$$

For $h = 0$, as $\lim_{h \downarrow 0} h^{-1} \binom{h+1}{m} = (-1)^{m-2}/\{m(m-1)\}$, write

$$\Delta(0) + 1 = \lim_{h \downarrow 0} \Delta(h) + 1 = \lim_{h \downarrow 0} \sum_{m=2}^{\infty} (-1)^m h^{-1} \binom{h+1}{m} A(m)$$

$$= \sum_{m=2}^{\infty} \frac{A(m)}{m(m-1)}.$$
For Proposition 2, it is clear that the conclusions that concern \( a(t) \) hold. To show (11) for \( h \neq 0 \), write \( h(\delta(h) + 1)/a(1) \) as

\[
\begin{align*}
    h\frac{\delta(h) + 1}{a(1)} &= \sum_{m=2}^{\infty} (-1)^m \binom{h+1}{m} \int (1 - e^{-\lambda m/\theta})(1 - e^{-\lambda})^{-1} dQ(\lambda) \\
    &= \int \sum_{m=0}^{\infty} \binom{h+1}{m} (-1)^m - \sum_{m=0}^{\infty} \binom{h+1}{m} (-e^{-\lambda})^m - (h+1)(-1) + (h+1)(-e^{-\lambda/\theta}) \\
    &= \int \frac{(h+1)(1 - e^{-\lambda}) - (1 - e^{-\lambda/\theta})^{h+1}}{1 - e^{-\lambda}} dQ(\lambda).
\end{align*}
\]

The case with \( h = 0 \) in (11) holds by letting \( h \) go to zero, and (10) holds due to the relationship between \( Q \) and \( \Theta \), and \( \Theta(\lambda) = c^{-1} \sum_{i=1}^{c} I(\lambda_i \leq \lambda) \).

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References


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