

# Package ‘lawstat’

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## Description

Statistical tests widely utilized in biostatistics, public policy, and law. Along with the well-known tests for equality of means and variances, randomness, measures of relative variability etc, the package contains new robust tests of symmetry, omnibus and directional tests of normality, and their graphical counterparts such as Robust QQ plot; a robust trend tests for variances etc. All implemented tests and methods are illustrated by simulations and real-life examples from legal statistics, economics, and biostatistics.

**NeedsCompilation** no

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## R topics documented:

bartels.test . . . . .	2
bias . . . . .	3
blackhire . . . . .	4
brunner.munzel.test . . . . .	4

cd . . . . .	6
cmh.test . . . . .	7
data1963 . . . . .	9
gini.index . . . . .	10
j.maad . . . . .	11
laplace.test . . . . .	12
levene.test . . . . .	13
lnested.test . . . . .	16
lorenz.curve . . . . .	19
ltrend.test . . . . .	21
michigan . . . . .	24
mma.test . . . . .	25
neuhauser.hothorn.test . . . . .	26
nig.parameter . . . . .	29
popdata . . . . .	30
pot . . . . .	31
rjb.test . . . . .	32
rlm.test . . . . .	33
robust.mmm.test . . . . .	35
rqq . . . . .	36
runs.test . . . . .	38
sj.test . . . . .	40
symmetry.test . . . . .	41
zuni . . . . .	43
<b>Index</b>	<b>44</b>

---

bartels.test	<i>Ranked Version of von Neumann's Ratio Test for Randomness</i>
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---

## Description

This function performs the Bartels test for randomness which is based on the ranked version of von Neumann's ratio (RVN). Users can choose whether to test against two-sided, negative or positive correlation. NAs from the data are omitted.

## Usage

```
bartels.test(y, alternative = c("two.sided", "positive.correlated",
                              "negative.correlated"))
```

## Arguments

y	a numeric vector of data values.
alternative	a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "negative.correlated", or "positive.correlated".

**Value**

A list with the following components.

statistic	the value of the standardized Bartels statistic.
parameter	RVN ratio.
p.value	the $p$ -value for the test.
data.name	a character string giving the names of the data.
alternative	a character string describing the alternative hypothesis.

**Author(s)**

Kimihiko Noguchi, Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Bartels, R. (1982). The rank version of von Neumann's ratio test for randomness. *Journal of the American Statistical Association* 77: 40–46.

**See Also**

[runs.test](#)

**Examples**

```
## Simulate 100 observations from an autoregressive model of
## the first order AR(1)
y = arima.sim(n = 100, list(ar = c(0.5)))

## Test y for randomness
bartels.test(y)

## Sample Output
##
##      Bartels Test - Two sided
## data:  y
## Standardized Bartels Statistic -4.4929, RVN Ratio =
## 1.101, p-value = 7.024e-06
```

---

bias

*Prediction Errors ("Biases") of Surface Temperature Forecasts*

---

**Description**

Prediction errors of 48-hour ahead MM5 forecasts of surface temperature measured at 96 different locations in the US Pacific Northwest on January 3, 2000. The prediction error, or "bias", is the difference between the forecasted and observed surface temperature. (MM5 is the fifth-generation Pennsylvania State University – National Center for Atmospheric Research Mesoscale Model.)

**Usage**

bias

**Source**

Data have been kindly provided by the research group of Professor Clifford Mass in the Department of Atmospheric Sciences at the University of Washington. Detailed information about the Pacific Northwest prediction effort and the associated data archive can be found online at [www.atmos.washington.edu/mm5rt/info.html](http://www.atmos.washington.edu/mm5rt/info.html) and [www.atmos.washington.edu/marka/pnw.html](http://www.atmos.washington.edu/marka/pnw.html), respectively.

---

blackhire

*Hiring data for eight professions and two races*

---

**Description**

Number of black and white candidates (hired or rejected) for eight professions.

**Usage**

blackhire

**Format**

An array with 2 rows by 2 columns by 8 levels.

**References**

Gastwirth, J. L. (1984). Statistical methods for analyzing claims of employment discrimination. *Industrial and Labor Relations Review* 38(1): 75–86.

---

brunner.munzel.test

*The Brunner–Munzel Test for Stochastic Equality*

---

**Description**

This function performs the Brunner–Munzel test for stochastic equality of two samples, which is also known as the Generalized Wilcoxon Test. NAs from the data are omitted.

**Usage**

```
brunner.munzel.test(x, y, alternative = c("two.sided", "greater",
"less"), alpha = 0.05)
```

**Arguments**

x	the numeric vector of data values from the sample 1.
y	the numeric vector of data values from the sample 2.
alpha	significance level, default is 0.05 for 95% confidence interval.
alternative	a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less". User can specify just the initial letter.

**Value**

A list containing the following components:

statistic	the Brunner–Munzel test statistic.
parameter	the degrees of freedom.
conf.int	the confidence interval.
p.value	the $p$ -value of the test.
data.name	a character string giving the name of the data.
estimate	an estimate of the effect size, i.e., $P(X < Y) + 0.5 * P(X = Y)$

**Author(s)**

Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao This function was updated with the help of Dr. Ian Fellows

**References**

Brunner, E. and Munzel, U. (2000). The nonparametric Behrens-Fisher problem: asymptotic theory and a small-sample approximation. *Biometrical Journal* 42: 17–25.

Neubert, K. and Brunner, E. (2007). A Studentized permutation test for the non-parametric Behrens-Fisher problem. *Computational Statistics and Data Analysis* 51: 5192–5204.

Reiczigel, J., Zakarias, I., and Rozsa, L. (2005). A bootstrap test of stochastic equality of two populations. *The American Statistician* 59: 1–6.

**See Also**

wilcox.test, pwilcox

**Examples**

```
## Pain score on the third day after surgery for 14 patients under
## the treatment Y and 11 patients under the treatment N
## (see Brunner and Munzel, 2000).
```

```
Y <- c(1, 2, 1, 1, 1, 1, 1, 1, 1, 1, 2, 4, 1, 1)
N <- c(3, 3, 4, 3, 1, 2, 3, 1, 1, 5, 4)
```

```
brunner.munzel.test(Y, N)
```

```
## Brunner-Munzel Test
## data: Y and N
## Brunner-Munzel Test Statistic = 3.1375, df = 17.683, p-value = 0.005786
## 95 percent confidence interval:
## 0.5952169 0.9827052
## sample estimates:
## P(X<Y)+.5*P(X=Y)
## 0.788961
```

---

cd

*Coefficient of Dispersion – A Measure of Relative Variability*

---

## Description

This function measures relative inequality (or relative variation) of the data. Coefficient of Dispersion (CD) is the ratio of the Average Absolute Deviation from the Median (MAAD) to the Median of the data. NAs from the data are omitted.

## Usage

```
cd(x)
```

## Arguments

x a numeric vector of data values.

## Value

A list with the following numeric components.

statistic the coefficient of dispersion.  
data.name a character string giving the name of the data.

## Author(s)

Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

## References

Bonett, D. G. and Seier, E. (2005). Confidence interval for a coefficient of dispersion in nonnormal distributions. *Biometrical Journal* 48(1): 144–148.  
Gastwirth, J. L. (1988). *Statistical Reasoning in Law and Public Policy Vol 1*. Academic Press, Boston, Toronto.

## See Also

[gini.index](#), [j.maad](#)

**Examples**

```
## The Baker v. Carr Case: one-person-one-vote decision.
## Measure of Relative Inequality of Population data in 33 districts
## of the Tennessee Legislature in 1900 and 1972. See
## popdata (see Gastwirth, 1988).

data(popdata)
cd(popdata[, "pop1900"])

## Measures of Relative Variability - Coefficient of Dispersion
##
## data: popdata[, "pop1900"]
## Coefficient of Dispersion = 0.1673

cd(popdata[, "pop1972"])

## Measures of Relative Variability - Coefficient of Dispersion
##
## data: popdata[, "pop1972"]
## Coefficient of Dispersion = 0.0081
```

---

cmh.test

*The Cochran-Mantel-Haenszel Chi-square Test*


---

**Description**

This function performs the Cochran-Mantel-Haenszel (CMH) procedure. The CMH procedure tests homogeneity of population proportions after taking into account other factors. This procedure is widely used in various law cases, in particular, on equal employment and discrimination, as well in biological and pharmaceutical studies.

**Usage**

```
cmh.test(x)
```

**Arguments**

x                    a numeric 2 x 2 x k array of data values.

**Details**

The test is based on the CMH procedure discussed by Gastwirth, 1984. The data should be input in a array of 2 rows x 2 columns x k levels. The output includes the Mantel-Haenszel Estimate, the pooled Odd Ratio, and the Odd Ratio between the rows and columns at each level. The Chi-square Test of Significance tests if there is an interaction or association between rows and columns.

The null hypothesis is that the pooled Odd Ratio is equal to 1, i.e., there is no interaction between rows and columns. For more details see Gastwirth (1984).

Notice that `cmh.test` can be viewed as a subset of `mantelhaen.test`, in the sense that `cmh.test` is for a 2 by 2 by k table without continuity correction whereas `mantelhaen.test` allows for a larger table, and for a 2 by 2 by k table, it has an option of performing continuity correction or not. However, in view of Gastwirth (1984), continuity correction is not recommended as it tends to overestimate the p-value.

### Value

A list with class `hstest` containing the following components:

<code>MH.ESTIMATE</code>	the value of the Cochran-Mantel-Haenszel Estimate.
<code>OR</code>	Pooled Odd Ratio of the data.
<code>ORK</code>	vector of Odd Ratio of each level
<code>cmh</code>	the test statistic.
<code>df</code>	degrees of freedom.
<code>p.value</code>	the p-value of the test.
<code>method</code>	type of test was performed.
<code>data.name</code>	a character string giving the name of the data.

### Author(s)

Min Qin, Wallace W. Hui, Yulia R. Gel, Joseph L. Gastwirth

### References

Gastwirth, J. L.(1984) *Statistical Methods for Analyzing Claims of Employment Discrimination*, Industrial and Labor Relations Review, Vol. 38, No. 1. (October 1984), pp. 75-86.

### See Also

`mantelhaen.test`

### Examples

```
## Sample Salary Data

data(blackhire)
cmh.test(blackhire)

## Sample Output
##
##      Mantel-Haenszel Chi-square Test
##
## data:  blackhire
## Mantel-Haenszel Estimate = 0.477, Chi-squared = 145.840, df = 1.000, p-value = 0.000,
## Pooled Odd Ratio = 0.639, Odd Ratio of level 1 = 1.329, Odd Ratio of level 2 = 0.378, Odd
```



```
## Ratio of level 3 = 0.508, Odd Ratio of level 4 = 0.357, Odd Ratio of level 5 = 0.209, Odd  
## Ratio of level 6 = 0.412, Odd Ratio of level 7 = 0.250, Odd Ratio of level 8 = 0.820  
##  
## Note: P-value is significant and we should reject the null hypothesis.
```

---

data1963	<i>Population data of ratio of number of senators and representatives to population size in 1963</i>
----------	--

---

### Description

The dataset of ratio of number of senators and representatives to population size in 13 districts in the United States in 1963 (Gastwirth, 1972).

### Usage

```
data1963
```

### Format

A data frame with 13 observations on the following 3 variables.

```
pop1963 population data in 1963
```

```
sen1963 Number of senators in each district in 1963
```

```
rep1963 Number of representatives in each district in 1963
```

### Source

Gastwirth, J. L.(1972) *The Estimation of the Lorenz Curve and Gini Index*, The Review of Economics and Statistics, Vol. 54, No. 3. (August 1972), pp. 306-316.

### References

Gastwirth, J. L.(1972) *The Estimation of the Lorenz Curve and Gini Index*, The Review of Economics and Statistics, Vol. 54, No. 3. (August 1972), pp. 306-316.

---

`gini.index`*Measures of Relative Variability - Gini Index*

---

**Description**

This function measures relative inequality (or relative variation) of the data using the Gini Index. NAs from the data are omitted.

**Usage**

```
gini.index(x)
```

**Arguments**

`x` the input data.

**Value**

A list with the following numeric components.

<code>statistic</code>	The Gini Index of the data.
<code>parameter</code>	the mean difference of a set of numbers.
<code>data.name</code>	a character string giving the name of the data.

**Author(s)**

Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Gastwirth, J. L.(1988) *Statistical Reasoning in Law and Public Policy Vol 1*, Boston; Toronto, Academic Press.

Gini, C. *Variabilita e mutabilita* (1912) Reprinted in *Memorie di metodologica statistica* (Ed. Pizetti E, Salvemini, T. Rome: Libreria Eredi Virgilio Veschi (1955). English translation in *Metron*, 2005,63,(1) 3-38

**See Also**

[cd](#), [j.maad](#), [lorenz.curve](#)

## Examples

```
## The Baker v. Carr Case: one-person-one-vote decision.
## Measure of Relative Inequality of Population data in 33 districts
## of the Tennessee Legislature in 1900 and 1972. See
## popdata (see Gastwirth (1988)).

data(popdata)
gini.index(popdata[, "pop1900"])

## Measures of Relative Variability - Gini Index
##
## data: popdata[, "pop1900"]
## Gini Index = 0.1147, delta = 3389.765

gini.index(popdata[, "pop1972"])

## Measures of Relative Variability - Gini Index
##
## data: popdata[, "pop1972"]
## Gini Index = 0.0055, delta = 1297.973
```

---

j.maad

*MAAD estimated Robust Standard Deviation*

---

## Description

This function computes the average absolute deviation from the sample median, which is a consistent robust estimate of the population standard deviation for normality distribution data. NAs from the data are omitted.

## Usage

```
j.maad(x)
```

## Arguments

x                    a numeric vector of data values.

## Value

A list with the following numeric components.

J                    Robust Standard Deviation J

## Author(s)

Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

## References

Gastwirth, J. L.(1982) *Statistical Properties of A Measure of Tax Assessment Uniformity*, Journal of Statistical Planning and Inference 6, 1-12.

## See Also

[cd](#), [gini.index](#), [rqq](#), [rjb.test](#), [sj.test](#)

## Examples

```
## Simulate 100 observations: using rnorm()
## for normally distributed data, X=N(0,1)
x = rnorm(100)
j.maad(x)

## Sample Output
##
## MAAD estimated J = 0.9194124302405 for data x
```

---

laplace.test

*Goodness-of-fit tests for the Laplace distribution*

---

## Description

The function returns five goodness-of-fit test statistics for the Laplace distribution. The four statistics are: A2 (Anderson-Darling), W2 (Cramer-von Mises), U2 (Watson), D (Kolmogorov-Smirnov), and V (Kuiper). By default, NAs are omitted. This function requires the VGAM package.

## Usage

```
laplace.test(y)
```

## Arguments

y                    a numeric vector of data values.

## Value

A list with the following numeric components.

A2	the Anderson-Darling statistic.
W2	the Cramer-von Mises statistic.
U2	the Watson statistic.
D	the Kolmogorov-Smirnov statistic.
V	the Kuiper statistic.

**Author(s)**

Kimihiko Noguchi, Yulia R. Gel

**References**

Puig, P. and Stephens, M. A. (2000). *Tests of fit for the Laplace distribution, with applications*. *Technometrics* 42, 417-424.

Stephens, M. A. (1986). *Tests for the Uniform Distribution*, in *Goodness-of-Fit techniques*, eds. R. B. D'Agostino and M. A. Stephens, New York: Marcel Dekker, chapter 8.

**See Also**

plaplace (in *VGAM* package)

**Examples**

```
## Differences in flood levels example taken from Puig and Stephens (2000)
library(VGAM)
y<-c(1.96,1.97,3.60,3.80,4.79,5.66,5.76,5.78,6.27,6.30,6.76,7.65,7.84,7.99,8.51,9.18,
10.13,10.24,10.25,10.43,11.45,11.48,11.75,11.81,12.33,12.78,13.06,13.29,13.98,14.18,
14.40,16.22,17.06)
laplace.test(y)$D

## [1] 0.9177726
## The critical value at the 0.05 significance level is approximately 0.906.
## Thus, the null hypothesis would be rejected at the 0.05 level.
## For the tables of critical values, see Stephens (1986) or Puig and Stephens (2000).
```

---

levene.test

*Levene's Test of Equality of Variances*


---

**Description**

The function performs the following tests for equality of the  $k$  population variances: classical Levene's test, the robust Brown-Forsythe Levene-type test using the group medians and the robust Levene-type test using the group trimmed mean. More robust versions of the test using the correction factor or structural zero removal method are also available. Two options for calculating critical values, namely, approximated and bootstrapped, are available. Instead of the ANOVA statistic suggested by Levene, the Kruskal-Wallis ANOVA may also be applied using this function. By default, NAs from the data are omitted.

**Usage**

```
levene.test(y, group, location=c("median", "mean", "trim.mean"), trim.alpha=0.25,
bootstrap = FALSE, num.bootstrap=1000, kruskal.test=FALSE,
correction.method=c("none", "correction.factor", "zero.removal", "zero.correction"))
```

**Arguments**

<code>y</code>	a numeric vector of data values.
<code>group</code>	factor of the data.
<code>location</code>	the default option is "median" corresponding to the robust Brown-Forsythe Levene-type procedure; "mean" corresponds to the classical Levene's procedure, and "trim.mean" corresponds to the robust Levene-type procedure using the group trimmed means.
<code>trim.alpha</code>	the fraction (0 to 0.5) of observations to be trimmed from each end of 'x' before the mean is computed.
<code>bootstrap</code>	the default option is FALSE, i.e., no bootstrap; if the option is set to TRUE, the function performs the bootstrap method described in Lim and Loh (1996) for Levene's test.
<code>num.bootstrap</code>	number of bootstrap samples to be drawn when the bootstrap option is set to TRUE; the default value is 1000.
<code>kruskal.test</code>	use of Kruskal-Wallis statistic. The default option is FALSE, i.e., the usual ANOVA statistic is used in place of Kruskal-Wallis statistic.
<code>correction.method</code>	procedures to make the levene's test more robust; the default option is "none"; "correction.factor" applies the correction factor described by O'Brien (1978) and Keyes and Levy (1997); "zero.removal" performs the structural zero removal method by Hines and Hines (2000); "zero.correction" performs a combination of O'Brien's correction factor and the Hines-Hines structural zero removal method (Noguchi and Gel, 2009); note that the options "zero.removal" and "zero.correction" are only applicable when the location is set to "median"; otherwise, "none" is applied.

**Details**

Levene (1960) proposed a test for homogeneity of variances in  $k$  groups which is based on the ANOVA statistic applied to absolute deviations of observations from the corresponding group mean. The robust Brown-Forsythe version of the Levene-type test substitutes the group mean by the group median in the classical Levene statistic. The third option is to consider ANOVA applied to the absolute deviations of observations from the group trimmed mean instead of the group means.

**Value**

A list with the following numeric components.

<code>statistic</code>	the value of the test statistic.
<code>p.value</code>	the p-value of the test.
<code>method</code>	type of test performed.
<code>data.name</code>	a character string giving the name of the data.
<code>non.bootstrap.p.value</code>	the p-value of the test without bootstrap method; i.e. the p-value using the approximated critical value.

**Note**

modified from a response posted by Brian Ripley to the R-help e-mail list.

**Author(s)**

Kimihiko Noguchi, W. Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Boos, D. D. and Brownie, C. (1989). *Bootstrap methods for testing homogeneity of variances*. Technometrics 31, 69-82.

Brown, M. B. and Forsythe, A.B. (1974). *Robust tests for equality of variances*. Journal of the American Statistical Association, 69, 364-367.

Gastwirth, J. L., Gel, Y. R., and Miao, W. (2009). *The Impact of Levene's Test of Equality of Variances on Statistical Theory and Practice*. Statistical Science, 24(3), 343-360.

Hines, W. G. S. and Hines, R. J. O. (2000). *Increased power with modified forms of the Levene (med) test for heterogeneity of variance*. Biometrics 56, 451-454.

Hui, W., Gel, Y. R., and Gastwirth, J. L. (2008). *lawstat: an R package for law, public policy and biostatistics*. Journal of Statistical Software 28, Issue 3.

Keyes, T. K. and Levy, M. S. (1997). *Analysis of Levenes test under design imbalance*. Journal of Educational and Behavioral Statistics 22, 845-858.

Kruskal, W. H. and Wallis, W. A. (1952). *Use of ranks in one-criterion variance analysis*. Journal of the American Statistical Association 47, 583-621.

Levene, H. (1960). *Robust Tests for Equality of Variances*, in Contributions to Probability and Statistics, ed. I. Olkin, Palo Alto, CA: Stanford Univ. Press.

Lim, T.-S., Loh, W.-Y. (1996) *A comparison of tests of equality of variances* Computational Statistical & Data Analysis 22, 287-301.

Noguchi, K. and Gel, Y. R. (2009) *Combination of Levene-type tests and a finite-intersection method for testing equality of variances against ordered alternatives*. Working paper, Department of Statistics and Actuarial Science, University of Waterloo.

O'Brien, R. G. (1978). *Robust techniques for testing heterogeneity of variance effects in factorial designs*. Psychometrika 43, 327-344.

**See Also**

[neuhausertest](#), [lnestedtest](#), [ltrendtest](#), [mma.test](#), [robust.mmm.test](#)

## Examples

```

data(pot)
levene.test(pot[, "obs"], pot[, "type"], location="median", correction.method="zero.correction")

##      modified robust Brown-Forsythe Levene-type test based on the absolute deviations
##      from the median with modified structural zero removal method and correction factor
##
## data:  pot[, "obs"]
## Test Statistic = 6.5673, p-value = 0.001591

##      Bootstrap version of the test. The calculation may take up a few minutes
##      depending on the number of bootstrap sampling.

levene.test(pot[, "obs"], pot[, "type"], location="median", correction.method="zero.correction",
bootstrap=TRUE, num.bootstrap=500)

##      bootstrap modified robust Brown-Forsythe Levene-type test based on the absolute
##      deviations from the median with structural zero removal method and correction factor
##
## data:  pot[, "obs"]
## Test Statistic = 6.9577, p-value = 0.001

```

---

Inested.test

*Test for a monotonic trend in variances*


---

## Description

The function performs a test for a monotonic trend in variances. The test statistic is based on a combination of the finite intersection approach and the classical Levene procedure (using the group means), the modified Brown-Forsythe Levene-type procedure (using the group medians) or the modified Levene-type procedure (using the group trimmed means). More robust versions of the test using the correction factor or structural zero removal method are also available. Two options for calculating critical values, namely, approximated and bootstrapped, are available. By default, NAs from the data are omitted.

## Usage

```

Inested.test(y, group, location = c("median", "mean", "trim.mean"),
tail = c("right", "left", "both"), trim.alpha = 0.25,
bootstrap = FALSE, num.bootstrap = 1000,
correction.method = c("none", "correction.factor", "zero.removal", "zero.correction"),
correlation.method = c("pearson", "kendall", "spearman"))

```

## Arguments

**y** a numeric vector of data values.



group	factor of the data.
location	the default option is "median" corresponding to the robust Brown-Forsythe Levene-type procedure; "mean" corresponds to the classical Levene's procedure, and "trim.mean" corresponds to the robust Levene-type procedure using the group trimmed means.
tail	the default option is "right", corresponding to an increasing trend in variances as the one-sided alternatives; "left" corresponds to a decreasing trend in variances, and "both" corresponds to any (increasing or decreasing) monotonic trend in variances as the two-sided alternatives.
trim.alpha	the fraction (0 to 0.5) of observations to be trimmed from each end of 'x' before the mean is computed.
bootstrap	the default option is FALSE, i.e., no bootstrap; if the option is set to TRUE, the function performs the bootstrap method described in Lim and Loh (1996) for Levene's test.
num.bootstrap	number of bootstrap samples to be drawn when bootstrap is set to TRUE; the default value is 1000.
correction.method	procedures to make the ltrend test more robust; the default option is "none"; "correction.factor" applies the correction factor described by O'Brien (1978) and Keyes and Levy (1997); "zero.removal" performs the structural zero removal method by Hines and Hines (2000); "zero.correction" performs a combination of O'Brien's correction factor and the Hines-Hines structural zero removal method (Noguchi and Gel, 2009); note that the options "zero.removal" and "zero.correction" are only applicable when the location is set to "median"; otherwise, "none" is applied.
correlation.method	measures of correlation; the default option is "pearson", the usual correlation coefficient which is equivalent to the t-test; nonparametric measures of correlation such as "kendall" (Kendall's tau) or "spearman" (Spearman's rho) may also be chosen, in which case, two libraries, Hmisc and Kendall, are required.

## Value

A list with the following vector components.

T	the statistic and p-value of the test based on the Tippett p-value combination.
F	the statistic and p-value of the test based on the Fisher p-value combination.
N	the statistic and p-value of the test based on the Liptak p-value combination.
L	the statistic and p-value of the test based on the Mudholkar-George p-value combination.

Each of the vector components contains the following numeric components.

statistic	the value of the test statistic expressed in terms of correlation (Pearson, Kendall, or Spearman).
p.value	the p-value of the test.
method	type of test performed.

data.name            a character string giving the name of the data.  
 non.bootstrap.statistic            the statistic of the test without bootstrap method.  
 non.bootstrap.p.value            the p-value of the test without bootstrap method.

### Author(s)

Kimihiro Noguchi, W. Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

### References

- Boos, D. D. and Brownie, C. (1989). *Bootstrap methods for testing homogeneity of variances*. Technometrics 31, 69-82.
- Brown, M. B. and Forsythe, A. B. (1974). *Robust tests for equality of variances*. Journal of the American Statistical Association 69, 364-367.
- Gastwirth, J. L., Gel, Y. R., and Miao, W. (2008). *The Impact of Levene's Test of Equality of Variances on Statistical Theory and Practice*. Working paper, Department of Statistics, George Washington University.
- Hines, W. G. S. and Hines, R. J. O. (2000). *Increased power with modified forms of the Levene (med) test for heterogeneity of variance*. Biometrics 56, 451-454.
- Hui, W., Gel, Y. R., and Gastwirth, J. L. (2008). *lawstat: an R package for law, public policy and biostatistics*. Journal of Statistical Software 28, Issue 3.
- Keyes, T. K. and Levy, M. S. (1997). *Analysis of Levenes test under design imbalance*. Journal of Educational and Behavioral Statistics 22, 845-858.
- Levene, H. (1960). *Robust Tests for Equality of Variances*, in Contributions to Probability and Statistics, ed. I. Olkin, Palo Alto, CA: Stanford Univ. Press.
- Lim, T.-S., Loh, W.-Y. (1996) *A comparison of tests of equality of variances* Computational Statistical & Data Analysis 22, 287-301.
- Mudholkar, G. S., McDermott, M. P., and Mudholkar, A. (1995). *Robust finite-intersection tests for homogeneity of ordered variances*. Journal of Statistical Planning and Inference 43, 185-195.
- Noguchi, K. and Gel, Y. R. (2009) *Combination of Levene-type tests and a finite-intersection method for testing equality of variances against ordered alternatives*. Working paper, Department of Statistics and Actuarial Science, University of Waterloo.
- O'Brien, R. G. (1978). *Robust techniques for testing heterogeneity of variance effects in factorial designs*. Psychometrika 43, 327-344.

**See Also**

[neuhauser.hothorn.test](#), [levene.test](#), [ltrend.test](#), [mma.test](#), [robust.mmm.test](#)

**Examples**

```
library(Hmisc)
library(Kendall)
data(pot)
lnested.test(pot[, "obs"], pot[, "type"], location="median", tail="left",
correction.method="zero.correction")$N

## lnested test based on the modified Brown-Forsythe Levene-type procedure using the
## group medians with modified structural zero removal method and correction factor
## (left-tailed with Pearson correlation coefficient)
##
## data: pot[, "obs"]
## Test Statistic (N) = 4.905, p-value = 0.0002618

lnested.test(pot[, "obs"], pot[, "type"], location="median", tail="left",
correction.method="zero.correction", bootstrap=TRUE, num.bootstrap=500)$N

## bootstrap lnested test based on the modified Brown-Forsythe Levene-type procedure
## using the group medians with modified structural zero removal method and correction
## factor (left-tailed with Pearson correlation coefficient)
##
## data: pot[, "obs"]
## Test Statistic (N) = 4.9936, p-value = 0.000207
```

---

lorenz.curve

*Lorenz Curve*


---

**Description**

This function plots the Lorenz curve that is a graphical representation of the cumulative distribution function. A user can choose for the Lorenz curve with single (default) or multiple weighting of data, for example, taking into account for single or multiple legislature representatives.

The input data should be a data frame with 2 columns. The first column will be treated as data vector, and the second column to be treated as a weight vector. Alternatively, data and weight can be entered as separate one-column vectors.

**Usage**

```
lorenz.curve(data, weight=NULL, mul=FALSE, plot.it=TRUE,
main=NULL, xlab=NULL, ylab=NULL, xlim=c(0,1), ylim=c(0,1), ... )
```

**Arguments**

data	input data. If the argument is an array, a matrix, a data.frame, or a list with two or more columns, then the first column will be treated as a data vector, and the second column to be treated as a weight vector. A separate weight vector is then ignored and not required. If the argument is a single column vector, then a user must enter a separate single-column weight vector. NA or character is not allowed.
weight	single column vector contains factors of single or multiple weights. Ignored if already included in the data argument. NA or character is not allowed.
mul	logical value indicates whether the Lorenz Curve with multiple weight is to be plotted. Default is single.
plot.it	logical value indicates whether the Lorenz Curve should be plotted on screen. Default is to plot.
main	Title of Lorenz Curve. Only required if user wants to override the default value.
xlab	label of x-axis. Only required if user wants to override the default value.
ylab	label of y-axis. Only required if user wants to override the default value.
xlim	plotting range of x-axis. Only required if user wants to override the default value.
ylim	plotting range of y-axis. Only required if user wants to override the default value.
...	other graphical parameters to be passed to the plot function.

**Value**

x	Cumulative fraction of the data argument.
y	Cumulative fraction of the weight argument.
gini	The Gini index of the input data.
relative.mean.dev	Relative Mean Deviation of the input data.
L(1/2)	Median of the cumulative fraction sum of the data.

**Author(s)**

Man Jin, Wallace W. Hui, Yulia R. Gel, Joseph L. Gastwirth

**References**

Gastwirth, J. L.(1972) *The Estimation of the Lorenz Curve and Gini Index*, The Review of Economics and Statistics, Vol. 54, No. 3. (August 1972), pp. 306-316.

**See Also**

[gini.index](#)

**Examples**

```
## Population Data of ratio of number of senators (second column) and
## representatives (third column) to population size (first column) in 1963
## First column is treated as data argument.

data(data1963)

## Single weight Lorenz Curve using number of senators as weight argument.
lorenz.curve(data1963)

## Multiple weight Lorenz Curve using number of senators as weight argument.
lorenz.curve(data1963, mul=TRUE)

## Multiple weight Lorenz Curve using number of representatives
## as weight argument.
lorenz.curve(data1963[, "pop1963"], data1963[, "rep1963"], mul=TRUE)
```

---

ltrend.test

*Test for a linear trend in variances*


---

**Description**

The function performs a test for a linear trend in variances. The test statistic is based on the classical Levene procedure (using the group means), the modified Brown-Forsythe Levene-type procedure (using the group medians) or the modified Levene-type procedure (using the group trimmed means). More robust versions of the test using the correction factor or structural zero removal method are also available. Two options for calculating critical values, namely, approximated and bootstrapped, are available. By default, NAs from the data are omitted.

**Usage**

```
ltrend.test(y, group, score=NULL, location = c("median", "mean", "trim.mean"),
tail = c("right", "left", "both"), trim.alpha = 0.25,
bootstrap = FALSE, num.bootstrap = 1000,
correction.method = c("none", "correction.factor", "zero.removal", "zero.correction"),
correlation.method = c("pearson", "kendall", "spearman"))
```

**Arguments**

y	a numeric vector of data values.
group	factor of the data.
score	weights to be used in testing increasing/decreasing trend in group variances, "score" coincides by default with "group"; it can be chosen as a linear, quadratic or any other monotone function.

location	the default option is "median" corresponding to the robust Brown-Forsythe Levene-type procedure; "mean" corresponds to the classical Levene's procedure, and "trim.mean" corresponds to the robust Levene-type procedure using the group trimmed means.
tail	the default option is "right", corresponding to an increasing trend in variances as the one-sided alternatives; "left" corresponds to a decreasing trend in variances, and "both" corresponds to any (increasing or decreasing) monotonic trend in variances as the two-sided alternatives.
trim.alpha	the fraction (0 to 0.5) of observations to be trimmed from each end of 'x' before the mean is computed.
bootstrap	the default option is FALSE, i.e., no bootstrap; if the option is set to TRUE, the function performs the bootstrap method described in Lim and Loh (1996) for Levene's test.
num.bootstrap	number of bootstrap samples to be drawn when the bootstrap option is set to TRUE; the default value is 1000.
correction.method	procedures to make the ltrend.test more robust; the default option is "none"; "correction.factor" applies the correction factor described by O'Brien (1978) and Keyes and Levy (1997); "zero.removal" performs the structural zero removal method by Hines and Hines (2000); "zero.correction" performs a combination of O'Brien's correction factor and the Hines-Hines structural zero removal method (Noguchi and Gel, 2009); note that the options "zero.removal" and "zero.correction" are only applicable when the location is set to "median"; otherwise, "none" is applied.
correlation.method	measures of correlation; the default option is "pearson", the usual correlation coefficient which is equivalent to the t-test; nonparametric measures of correlation such as "kendall" (Kendall's tau) or "spearman" (Spearman's rho) may also be chosen, in which case, two libraries, Hmisc and Kendall, are required.

## Value

A list with the following numeric components.

statistic	the value of the test statistic expressed in terms of correlation (Pearson, Kendall, or Spearman).
p.value	the p-value of the test.
method	type of test performed.
data.name	a character string giving the name of the data.
t.statistic	the value of the test statistic from Student's t-test.
non.bootstrap.p.value	the p-value of the test without bootstrap method.
log.p.value	the log of the p-value
log.q.value	the log of the (one minus the p-value).

**Author(s)**

Kimihiko Noguchi, W. Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Boos, D. D. and Brownie, C. (1989). *Bootstrap methods for testing homogeneity of variances*. *Technometrics* 31, 69-82.

Brown, M. B. and Forsythe, A. B. (1974). *Robust tests for equality of variances*. *Journal of the American Statistical Association*, 69, 364-367.

Gastwirth, J. L., Gel, Y. R., and Miao, W. (2008). *The Impact of Levene's Test of Equality of Variances on Statistical Theory and Practice*. Working paper, Department of Statistics, George Washington University.

Hines, W. G. S. and Hines, R. J. O. (2000). *Increased power with modified forms of the Levene (med) test for heterogeneity of variance*. *Biometrics* 56, 451-454.

Hui, W., Gel, Y. R., and Gastwirth, J. L. (2008). *lawstat: an R package for law, public policy and biostatistics*. *Journal of Statistical Software* 28, Issue 3.

Keyes, T. K. and Levy, M. S. (1997). *Analysis of Levenes test under design imbalance*. *Journal of Educational and Behavioral Statistics* 22, 845-858.

Levene, H. (1960). *Robust Tests for Equality of Variances*, in *Contributions to Probability and Statistics*, ed. I. Olkin, Palo Alto, CA: Stanford Univ. Press.

Lim, T.-S., Loh, W.-Y. (1996) *A comparison of tests of equality of variances* *Computational Statistical & Data Analysis* 22, 287-301.

Noguchi, K. and Gel, Y. R. (2009) *Combination of Levene-type tests and a finite-intersection method for testing equality of variances against ordered alternatives*. Working paper, Department of Statistics and Actuarial Science, University of Waterloo.

O'Brien, R. G. (1978). *Robust techniques for testing heterogeneity of variance effects in factorial designs*. *Psychometrika* 43, 327-344.

**See Also**

[neuhauser.hothorn.test](#), [levene.test](#), [lnested.test](#), [mma.test](#), [robust.mmm.test](#)

**Examples**

```
library(Hmisc)
library(Kendall)
```

```

data(pot)
ltrend.test(pot[, "obs"], pot[, "type"], location="median", tail="left",
correction.method="zero.correction")

##  ltrend test based on the modified Brown-Forsythe Levene-type procedure using the
##  group medians with modified structural zero removal method and correction factor
##  (left-tailed with Pearson correlation coefficient)
##
##  data:  pot[, "obs"]
##  Test Statistic (Correlation) = -0.1929, p-value = 0.0001735

##  Bootstrap version of the test. The calculation may take up a few minutes
##  depending on the number of bootstrap sampling.

ltrend.test(pot[, "obs"], pot[, "type"], location="median", tail="left",
correction.method="zero.correction", bootstrap=TRUE, num.bootstrap=500)

##  bootstrap ltrend test based on the modified Brown-Forsythe Levene-type procedure
##  using the group medians with modified structural zero removal method and correction factor
##  (left-tailed with Pearson correlation coefficient)
##
##  data:  pot[, "obs"]
##  Test Statistic (Correlation) = -0.1929, p-value = 0.0002

```

---

michigan

*Dioxin Levels for Counties in the Upper Peninsula of Michigan*


---

### Description

Data contains 16 observations of the Dioxin Levels for counties in the Upper Peninsula of Michigan

### Usage

```
michigan
```

### Format

A univariate data set with 16 observations

### Source

The Environmental Protection Agency (EPA) of the State of Michigan



---

mma.test	<i>Mudholkar-McDermott-Aumont test for ordered variances for normal samples</i>
----------	---

---

### Description

The function performs a test for a monotonic trend in variances for normal samples. The test statistic is based on a combination of the finite intersection approach and the classical F (variance ratio) test. By default, NAs are omitted.

### Usage

```
mma.test(y,group,tail=c("right","left","both"))
```

### Arguments

y	a numeric vector of data values.
group	factor of the data.
tail	the default option is "right", corresponding to an increasing trend in variances as the one-sided alternatives; "left" corresponds to a decreasing trend in variances, and "both" corresponds to any (increasing or decreasing) monotonic trend in variances as the two-sided alternatives.

### Value

A list with the following vector components.

T	the statistic and p-value of the test based on the Tippett p-value combination.
F	the statistic and p-value of the test based on the Fisher p-value combination.
N	the statistic and p-value of the test based on the Liptak p-value combination.
L	the statistic and p-value of the test based on the Mudholkar-George p-value combination.

Each of the vector components contains the following numeric components.

statistic	the value of the test statistic.
p.value	the p-value of the test.
method	type of test performed.
data.name	a character string giving the name of the data.

### Author(s)

Kimihiko Noguchi, Yulia R. Gel

## References

Mudholkar, G. S., McDermott, M. P., & Aumont, J. (1993). *Testing homogeneity of ordered variances*. *Metrika* 40, 271-281.

## See Also

[neuhauser.hothorn.test](#), [levene.test](#), [lnested.test](#), [ltrend.test](#), [robust.mmm.test](#)

## Examples

```
data(pot)
mma.test(pot[, "obs"], pot[, "type"], tail="left")$N

## Mudholkar et al. (1993) test (left-tailed)
##
## data: pot[, "obs"]
## Test Statistic (N) = 9.9429, p-value = 1.028e-12
```

---

```
neuhauser.hothorn.test
```

*Neuhauser-Hothorn double contrast test for a monotonic trend in variances*

---

## Description

The function performs a test for a monotonic trend in variances. The test statistic suggested by Neuhauser and Hothorn (2000) is based on the classical Levene procedure (using the group means), the modified Brown-Forsythe Levene-type procedure (using the group medians) or the modified Levene-type procedure (using the group trimmed means). More robust versions of the test using the correction factor or structural zero removal method are also available. Two options for calculating critical values, namely, approximated and bootstrapped, are available. By default, NAs from the data are omitted. This function requires the mvtnorm package.

## Usage

```
neuhauser.hothorn.test(y, group, location = c("median", "mean", "trim.mean"),
  tail = c("right", "left", "both"), trim.alpha = 0.25,
  bootstrap = FALSE, num.bootstrap = 1000,
  correction.method = c("none", "correction.factor", "zero.removal", "zero.correction"))
```

## Arguments

y	a numeric vector of data values.
group	factor of the data.

location	the default option is "median" corresponding to the robust Brown-Forsythe Levene-type procedure; "mean" corresponds to the classical Levene's procedure, and "trim.mean" corresponds to the robust Levene-type procedure using the group trimmed means.
tail	the default option is "right", corresponding to an increasing trend in variances as the one-sided alternatives; "left" corresponds to a decreasing trend in variances, and "both" corresponds to any (increasing or decreasing) monotonic trend in variances as the two-sided alternatives.
trim.alpha	the fraction (0 to 0.5) of observations to be trimmed from each end of 'x' before the mean is computed.
bootstrap	the default option is FALSE, i.e., no bootstrap; if the option is set to TRUE, the function performs the bootstrap method described in Lim and Loh (1996) for Levene's test.
num.bootstrap	number of bootstrap samples to be drawn when the bootstrap option is set to TRUE; the default value is 1000.
correction.method	procedures to make the ltrend test more robust; the default option is "none"; "correction.factor" applies the correction factor described by O'Brien (1978) and Keyes and Levy (1997); "zero.removal" performs the structural zero removal method by Hines and Hines (2000); "zero.correction" performs a combination of O'Brien's correction factor and the Hines-Hines structural zero removal method (Noguchi and Gel, 2009); note that the options "zero.removal" and "zero.correction" are only applicable when the location is set to "median"; otherwise, "none" is applied.

### Value

A list with the following numeric components.

statistic	the value of the test statistic.
p.value	the p-value of the test.
method	type of test performed.
data.name	a character string giving the name of the data.
non.bootstrap.p.value	the p-value of the test without bootstrap method.

### Author(s)

Kimihiko Noguchi, Yulia R. Gel

### References

Boos, D. D. and Brownie, C. (1989). *Bootstrap methods for testing homogeneity of variances*. *Technometrics* 31, 69-82.

Brown, M. B. and Forsythe, A. B. (1974). *Robust tests for equality of variances*. Journal of the American Statistical Association, 69, 364-367.

Hines, W. G. S. and Hines, R. J. O. (2000). *Increased power with modified forms of the Levene (med) test for heterogeneity of variance*. Biometrics 56, 451-454.

Keyes, T. K. and Levy, M. S. (1997). *Analysis of Levenes test under design imbalance*. Journal of Educational and Behavioral Statistics 22, 845-858.

Levene, H. (1960). *Robust Tests for Equality of Variances*, in Contributions to Probability and Statistics, ed. I. Olkin, Palo Alto, CA: Stanford Univ. Press.

Neuhauser, M. and Hothorn, L. A. (2000). *Location-scale and scale trend tests based on Levene's transformation*. Computational Statistics and Data Analysis 33, 189-200.

Noguchi, K. and Gel, Y. R. (2009) *Combination of Levene-type tests and a finite-intersection method for testing equality of variances against ordered alternatives*. Working paper, Department of Statistics and Actuarial Science, University of Waterloo.

O'Brien, R. G. (1978). *Robust techniques for testing heterogeneity of variance effects in factorial designs*. Psychometrika 43, 327-344.

### See Also

[levene.test](#), [lnested.test](#), [ltrend.test](#), [mma.test](#), [robust.mmm.test](#)

### Examples

```
library(mvtnorm)
data(pot)
neuhauser.hothorn.test(pot[, "obs"], pot[, "type"], location="median", tail="left",
correction.method="zero.correction")

## double contrast test based on the absolute deviations from the median with
## group medians with modified structural zero removal method and correction factor
## (left-tailed)
##
## data: pot[, "obs"]
## Test Statistic = -3.6051, p-value = 0.0003021

## Bootstrap version of the test. The calculation may take up a few minutes
## depending on the number of bootstrap sampling.

neuhauser.hothorn.test(pot[, "obs"], pot[, "type"], location="median", tail="left",
correction.method="zero.correction", bootstrap=TRUE, num.bootstrap=500)

## bootstrap double contrast test based on the absolute deviations from the median with
## modified structural zero removal method and correction factor
```

```
## (left-tailed)
##
## data: pot[, "obs"]
## Test Statistic = -3.6051, p-value = 0.0001
```

---

nig.parameter	<i>Generating parameters for the normal inverse Gaussian (NIG) distribution</i>
---------------	---

---

### Description

The function produces four parameters, alpha (tail heavyness), beta (asymmetry), delta (scale), and mu (location) from the four variables, mean, variance, kurtosis, and skewness.

### Usage

```
nig.parameter(mean=mean, variance=variance, kurtosis=kurtosis, skewness=skewness)
```

### Arguments

mean	mean of the NIG distribution.
variance	variance of the NIG distribution.
kurtosis	excess kurtosis of the NIG distribution.
skewness	skewness of the NIG distribution.

### Details

The parameters are generated on three conditions: 1.  $3 \cdot \text{kurtosis} > 5 \cdot \text{skewness}^2$ , 2.  $\text{skewness} > 0$ , and 3.  $\text{variance} > 0$ .

### Value

A list with the following numeric components.

alpha	tail-heavyness parameter of the NIG distribution.
beta	asymmetry parameter of the NIG distribution.
delta	scale parameter of the NIG distribution.
mu	location parameter of the NIG distribution.

### Author(s)

Kimihiko Noguchi, Yulia R. Gel

**References**

Atkinson, A. C. (1982). *The simulation of generalized inverse Gaussian and hyperbolic random variables*. *SIAM Journal on Scientific and Statistical Computing* 3, 502-515.

Barndorff-Nielsen O., Blaesild, P. (1983). *Hyperbolic distributions*. In *Encyclopedia of Statistical Sciences*, Eds., Johnson N.L., Kotz S. and Read C.B., Vol. 3, pp. 700-707. New York: Wiley.

Noguchi, K. and Gel, Y. R. (2009) *Combination of Levene-type tests and a finite-intersection method for testing equality of variances against ordered alternatives*. Working paper, Department of Statistics and Actuarial Science, University of Waterloo.

**See Also**

rnig (in *fBasics* package)

**Examples**

```
library(fBasics)
test<-nig.parameter(0,2,5,1)
random<-rnig(100000,alpha=test$alpha,beta=test$beta,mu=test$mu,delta=test$delta)
mean(random)
## [1] 0.0003896483
var(random)
## [1] 2.007351
kurtosis(random)
## [1] 5.085051
## attr(,"method")
## [1] "excess"
skewness(random)
## [1] 1.011352
## attr(,"method")
## [1] "moment"
```

---

popdata

*Population data in 33 districts of the Tennessee Legislature in 1900, 1960 and 1972*

---

**Description**

The Baker v. Carr Case: one-person-one-vote decision. Measure of Relative Inequality of Population data in 33 districts of the Tennessee Legislature in 1900, 1960 and 1972 (Gastwirth, 1988).

**Usage**

popdata

**Format**

A data frame with 33 observations on the following 3 variables.

pop1900 population data in 1900

pop1960 population data in 1960

pop1972 population data in 1972

**Source**

Gastwirth, J. L.(1988) *Statistical Reasoning in Law and Public Policy Vol 1*, Boston; Toronto, Academic Press.

**References**

Gastwirth, J. L.(1988) *Statistical Reasoning in Law and Public Policy Vol 1*, Boston; Toronto, Academic Press.

---

pot

*Apertures of chupa-pots from three Philippine communities*

---

**Description**

The apertures of the chupa pots from the three Philippine locations: Dalupa (ApDI), Dangtalan (ApDg) and Paradijon (ApP).

**Usage**

pot

**Format**

A multivariate data set with 343 observations on 2 variables: apertures and locations.

**Details**

Archaeologists are concerned with the effect that increasing economic activity had on older civilizations. Economic growth and its related economic specialization led to the "standardization hypothesis", i.e. increased production of an item would lead to its becoming more uniform. Kvamme, Stark and Longacre (1996) focused on earthenware, chupa-pots from three Philippine communities that differ in the way they organize ceramic production. In Dangtalan, pottery is primarily made for household use; in Dalupa there is a non-market barter economy where potters exchange their works. In the village of Paradijon, near the Provincial capital, full-time pottery specialists sell their output to shopkeepers for sale to the general public.

**Source**

The data are kindly provided by Professor Kvamme.

## References

Kvamme, K.L., Stark, M.T. and Longacre, M.A. (1996). Alternative Procedures for Assessing Standardization in Ceramic Assemblages. *American Antiquity*, 61, 116-126.

---

<code>rjb.test</code>	<i>Test of Normality - Robust Jarque Bera Test</i>
-----------------------	--

---

## Description

This function performs the robust and classical Jarque-Bera tests of normality.

## Usage

```
rjb.test(x, option = c("RJB", "JB"),
        crit.values = c("chisq.approximation", "empirical"), N = 0)
```

## Arguments

<code>x</code>	a numeric vector of data values.
<code>option</code>	The choice of the test must be "RJB" (default) or "JB".
<code>crit.values</code>	a character string specifying how the critical values should be obtained, i.e. approximated by the chisq-distribution (default) or empirically.
<code>N</code>	number of Monte Carlo simulations for the empirical critical values

## Details

The test is based on a joint statistic using skewness and kurtosis coefficients. The Robust Jarque-Bera (RJB) is the robust version of the Jarque-Bera (JB) test of normality. In particular, RJB utilizes the robust standard deviation (namely the Average Absolute Deviation from the Median (MAAD)) to estimate sample kurtosis and skewness (default option). For more details see Gel and Gastwirth (2006). Users can also choose to perform the classical Jarque-Bera test (see Jarque, C. and Bera, A (1980)).

## Value

A list with class `htest` containing the following components:

<code>statistic</code>	the value of the test statistic.
<code>parameter</code>	the degrees of freedom.
<code>p.value</code>	the p-value of the test.
<code>method</code>	type of test was performed.
<code>data.name</code>	a character string giving the name of the data.

## Note

Modified from `'jarque.bera.test'` (in `'tseries'` package).



**Author(s)**

W. Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Gastwirth, J. L.(1982) *Statistical Properties of A Measure of Tax Assessment Uniformity*, Journal of Statistical Planning and Inference 6, 1-12.

Gel, Y. R. and Gastwirth, J. L. (2008) *A robust modification of the Jarque-Bera test of normality*, Economics Letters 99, 30-32.

Jarque, C. and Bera, A. (1980) *Efficient tests for normality, homoscedasticity and serial independence of regression residuals*, Economics Letters 6, 255-259.

**See Also**

[sj.test](#), [rqq](#), [jarque.bera.test](#) (in *tseries* package).

**Examples**

```
## Normally distributed data
x = rnorm(100)
rjb.test(x)

## Sample Output
##
##      Robust Jarque Bera Test
##
## data:  x
## X-squared = 0.962, df = 2, p-value = 0.6182

## Using zuni data
data(zuni)
rjb.test(zuni[, "Revenue"])

##      Robust Jarque Bera Test
##
## data:  zuni[, "Revenue"]
## X-squared = 54595.63, df = 2, p-value < 2.2e-16
```

**Description**

This function performs the robust test for the Laplace distribution. Two options for calculating critical values, namely, approximated with chisq distribution and empirical, are available.

**Usage**

```
rlm.test(x, crit.values = c("chisq.approximation", "empirical"), N = 0)
```

**Arguments**

x	a numeric vector of data values.
crit.values	a character string specifying how the critical values should be obtained, i.e., approximated by the chisq-distribution (default) or empirical.
N	number of Monte Carlo simulations for the empirical critical values

**Details**

The test is based on a joint statistic using skewness and kurtosis coefficients. In particular, RLM uses the Average Absolute Deviation from the Median (MAAD), a robust estimate of standard deviation.

**Value**

A list with class `htest` containing the following components:

statistic	the value of the test statistic.
parameter	the degrees of freedom.
p.value	the p-value of the test.
method	type of test was performed.
data.name	a character string giving the name of the data.

**Author(s)**

Kimihiko Noguchi, W. Wallace Hui, Yulia R. Gel

**References**

Gastwirth, J. L.(1982) *Statistical Properties of A Measure of Tax Assessment Uniformity*, Journal of Statistical Planning and Inference 6, 1-12.

Gel, Y. R. (2009) *Test of fit for a Laplace distribution against heavier tailed alternatives*, Working paper.

**See Also**

[sj.test](#), [rjb.test](#), [rqq](#), [jarque.bera.test](#) (in *tseries* package).

**Examples**

```
## Laplace distributed data
x = rexp(100)-rexp(100)
rlm.test(x)

## Sample Output
##
##      Robust L1 moment-based goodness-of-fit test using a Chi-squared approximated
##      critical values
##
## data:  x
## Chi-squared statistic = 0.3945, df = 2, p-value = 0.821
```

---

robust.mmm.test	<i>Robust Mudholkar-McDermott-Mudholkar test for ordered variances</i>
-----------------	--

---

**Description**

The function performs a test for a monotonic trend in variances. The test statistic is based on a combination of the finite intersection approach and the two-sample t-test using Miller's transformation. By default, NAs are omitted.

**Usage**

```
robust.mmm.test(y,group,tail=c("right","left","both"))
```

**Arguments**

y	a numeric vector of data values.
group	factor of the data.
tail	the default option is "right", corresponding to an increasing trend in variances as the one-sided alternatives; "left" corresponds to a decreasing trend in variances, and "both" corresponds to any (increasing or decreasing) monotonic trend in variances as the two-sided alternatives.

**Value**

A list with the following vector components.

T	the statistic and p-value of the test based on the Tippett p-value combination.
F	the statistic and p-value of the test based on the Fisher p-value combination.
N	the statistic and p-value of the test based on the Liptak p-value combination.
L	the statistic and p-value of the test based on the Mudholkar-George p-value combination.

Each of the vector components contains the following numeric components.

statistic      the value of the test statistic.  
 p.value        the p-value of the test.  
 method        type of test performed.  
 data.name     a character string giving the name of the data.

### Author(s)

Kimihiko Noguchi, Yulia R. Gel

### References

Mudholkar, G. S., McDermott, M. P., & Mudholkar, A. (1995). *Robust finite-intersection tests for homogeneity of ordered variances*. *Journal of Statistical Planning and Inference* 43, 185-195.

### See Also

[neuhausser.hothorn.test](#), [levene.test](#), [lnested.test](#), [ltrend.test](#), [mma.test](#)

### Examples

```

data(pot)
robust.mmm.test(pot[, "obs"], pot[, "type"], tail="left")$N

## Mudholkar et al. (1995) test (left-tailed)
##
## data: pot[, "obs"]
## Test Statistic (N) = 7.4079, p-value = 8.109e-08

```

---

rqq

*Test of Normality using RQQ plots*

---

### Description

This function produces the robust quantile-quantile (RQQ) and classical quantile-quantile (QQ) plots for graphical assessment of normality and optionally adds a line, or a QQ line, to the produced plot. The QQ line may be chosen to be a 45 degree line or to pass through the first and third quartiles of the data. NAs from the data are omitted. Graphical parameters may be given as arguments to 'rqq'.

### Usage

```

rqq(y, plot.it = TRUE, square.it=TRUE, scale = c("MAD", "J", "classical"),
     location = c("median", "mean"), line.it = FALSE,
     line.type = c("45 degrees", "QQ"), col.line = 1, lwd = 1,
     outliers=FALSE, alpha=0.05, ...)

```

**Arguments**

<code>y</code>	the input data.
<code>plot.it</code>	logical. Should the result be plotted?
<code>square.it</code>	Logical. Should the plot scales be square?. True is the default.
<code>scale</code>	the choice of a scale estimator, i.e. the classical or robust estimate of the standard deviation.
<code>location</code>	the choice of a location estimator, i.e. the mean or median.
<code>line.it</code>	logical. Should the line be plotted? No line is the default.
<code>line.type</code>	If <code>line.it=TRUE</code> , the choice of a line to be plotted, i.e. the 45 degree line or the line passing through the first and third quartiles of the data.
<code>col.line</code>	the color of the line (if plotted).
<code>lwd</code>	the line width (if plotted).
<code>outliers</code>	logical. Should the outliers be listed in the output?
<code>alpha</code>	significance level of outliers. If <code>outliers=TRUE</code> , then all observations that are less than the $100*\alpha$ -th standard normal percentile or greater than the $100*(1-\alpha)$ -th standard normal percentile will be listed in the output.
<code>...</code>	Other parameters from <code>plot</code>

**Details**

An RQQ plot is a modified QQ plot where data are robustly standardized by the median and robust measure of spread (rather than mean and classical standard deviation as in the basic QQ plots) and then are plotted against the expected standard normal order statistics (see Gel, Miao and Gastwirth, 2005). Under normality, the plot of the standardized observations should follow the 45 degrees line, or QQ line. Both the median and robust standard deviation are significantly less sensitive to outliers than mean and classical standard deviation and therefore are more preferable in many practical situations to assess graphically deviations from normality (if any). We choose median and MAD as a robust measure of location and spread for our RQQ plots since this standardization typically provides a clearer graphical diagnostics of normality. In particular, deviations from the QQ line are usually more noticeable in RQQ plots in the case of outliers and heavy tails. Users can also choose to plot the "45 Degrees" line or the "1st and 3rd Quantile" line. No line is default.

**Value**

A list with the following numeric components.

<code>x</code>	The x coordinates of the points that were/would be plotted
<code>y</code>	The original 'y' vector, i.e., the corresponding y coordinates including 'NA's.

**Author(s)**

W. Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

## References

Gastwirth, J. L. (1982) *Statistical Properties of A Measure of Tax Assessment Uniformity*, Journal of Statistical Planning and Inference 6, 1-12.

Gel, Y. R., Miao, W. and Gastwirth, J. L. (2005) *The Importance of Checking the Assumptions Underlying Statistical Analysis: Graphical Methods for Assessing Normality*, *Jurimetrics J.* 46, 3-29.

Weisberg, S. (2005) *Applied linear regression*, 3rd Ed, John Wiley & Sons, Hoboken, N.J.

## See Also

[rjb.test](#), [sj.test](#), [qqnorm](#), [qqplot](#), [qqline](#)

## Examples

```
## Simulate 100 observations: using rnorm() for
## normally distributed data, Y=N(0,1)
y = rnorm(100)
rqq(y)

## Using michigan data
data(michigan)
rqq(michigan)
```

---

runs.test

*Runs Test for Randomness*

---

## Description

This function performs the runs test for randomness. Users can choose whether to plot the correlation graph or not, and whether to test against two-sided, negative or positive correlation. NAs from the data are omitted.

## Usage

```
runs.test(y, plot.it = FALSE, alternative = c("two.sided",
      "positive.correlated", "negative.correlated"))
```

## Arguments

y	a numeric vector of data values.
plot.it	logical flag. If 'TRUE', then the graph will be plotted. If 'FALSE', then it is not plotted.
alternative	a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "negative.correlated" or "positive.correlated".

**Details**

On the graph observations which are less than the sample median are represented by letter "A" in red color, and observations which are greater or equal to the sample median are represented by letter "B" in blue color.

**Value**

A list with the following components.

statistic	the value of the standardized Runs statistic.
p.value	the p-value for the test.
data.name	a character string giving the names of the data.
alternative	a character string describing the alternative hypothesis.

**Author(s)**

Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Mendenhall, W (1982), *Statistics for Management and Economics*, 4th Ed., 801-807, Duxbury Press, Boston.

**See Also**

[bartels.test](#)

**Examples**

```
##Simulate 100 observations from an autoregressive model
## of the first order (AR(1))
y = arima.sim(n = 100, list(ar = c(0.5)))

##Test y for randomness
runs.test(y)

## Sample Output
##
##      Runs Test - Two sided
## data: y
## Standardized Runs Statistic = -2.8142, p-value = 0.004889
```

---

 sj.test

*Test of Normality - SJ Test*


---

**Description**

This function performs the robust directed test of normality which is based on the ratio of the classical standard deviation  $s$  to the robust standard deviation  $J$  (Average Absolute Deviation from the Median (MAAD)) of the sample data.

**Usage**

```
sj.test(x, crit.values = c("t.approximation", "empirical"), N = 0)
```

**Arguments**

x	a numeric vector of data values.
crit.values	a character string specifying how the critical values should be obtained, i.e. approximated by the t-distribution (default) or empirically.
N	number of Monte Carlo simulations for the empirical critical values

**Value**

A list with the following numeric components.

statistic	the standardized test statistic
p.value	the p-value.
parameter	the ratio of the classical standard deviation $S$ to the robust standard deviation $J$ .
data.name	a character string giving the name of the data.

**Author(s)**

Wallace Hui, Yulia R. Gel, Joseph L. Gastwirth, Weiwen Miao

**References**

Gastwirth, J. L.(1982) *Statistical Properties of A Measure of Tax Assessment Uniformity*, Journal of Statistical Planning and Inference 6, 1-12.

Gel, Y. R., Miao, W., and Gastwirth, J. L. (2007) *Robust Directed Tests of Normality Against Heavy Tailed Alternatives*. Computational Statistics and Data Analysis 51, 2734-2746.

**See Also**

[rqq](#), [rjb.test](#), [jarque.bera.test](#) (in *tseries* package)



**Examples**

```

data(bias)
sj.test(bias)

##          Test of Normality - SJ Test
##
## data:  bias
## Standardized SJ Statistic = 2.5147, ratio of S to J = 1.068, p-value = 0.0216

```

---

symmetry.test	<i>Test of Symmetry</i>
---------------	-------------------------

---

**Description**

This function performs test for symmetry about an unknown median. Users can choose between the Cabilio-Masaro test (Cabilio and Masaro, 1996), the Mira test (Mira, 1999), or the MGG test (Miao, Gel, and Gastwirth, 2006); and using asymptotic distribution of respective statistics or a distribution from  $m$ -out-of- $n$  bootstrap. Additionally to the general distribution asymmetry, the function allows to test for negative or positive skeweness (see the argument `side`). NAs from the data are omitted.

**Usage**

```

symmetry.test(x, option = c("MGG", "CM", "M"), side = c("both", "left", "right"),
  boot = TRUE, B = 1000, q = 8/9)

```

**Arguments**

<code>x</code>	data to be tested for symmetry.
<code>option</code>	test statistic to be applied. Options include statistic by Miao, Gel, and Gastwirth (2006) (default), Cabilio and Masaro (1996), and by Mira (1999).
<code>side</code>	choice from the three possible alternative hypotheses: general distribution asymmetry ( <code>side="both"</code> , default), left skewness ( <code>side="left"</code> ), or right skewness ( <code>side="right"</code> ).
<code>boot</code>	logical value indicates whether $m$ -out-of- $n$ bootstrap will be used to obtain critical values (default), or asymptotic distribution of the chosen statistic.
<code>B</code>	number of bootstrap replications to perform (default is 1000).
<code>q</code>	scalar from 0 to 1 to define a set of possible $m$ for the $m$ -out-of- $n$ bootstrap. Default <code>q = 8/9</code> . Possible $m$ are then set as the values <code>unique(round(n*(q^j)))</code> greater than 4, where <code>n = length(x)</code> and <code>j = c(0:20)</code> .

**Details**

If the bootstrap option is used (`boot = TRUE`), a bootstrap distribution is obtained for each candidate subsample size  $m$ . Then, a heuristic method (Bickel et al., 1997; Bickel and Sakov, 2008) is used for the choice of optimal  $m$ . Particularly, we use the Wasserstein metric (Ruschendorf, 2001) to calculate distances between different bootstrap distributions and select  $m$ , which corresponds to the minimal distance.

**Value**

A list of class `htest` containing the following components:

<code>method</code>	name of the method.
<code>data.name</code>	name of the data.
<code>statistic</code>	value of the test statistic.
<code>p.value</code>	$p$ -value of the test.
<code>alternative</code>	alternative hypothesis.
<code>estimate</code>	bootstrap optimal $m$ (given in the output only if bootstrap was used, i.e., <code>boot = TRUE</code> ).

**Author(s)**

Joseph L. Gastwirth, Yulia R. Gel, Wallace Hui, Vyacheslav Lyubchich, Weiwen Miao, Xingyu Wang (in alphabetical order)

**References**

- Bickel, P. J., Gotze, F., and van Zwet, W. R. (1997). Resampling fewer than  $n$  observations: gains, losses, and remedies for losses. *Statistica Sinica* 7: 1–31.
- Bickel, P. J. and Sakov, A. (2008). On the choice of  $m$  in the  $m$  out of  $n$  bootstrap and confidence bounds for extrema. *Statistica Sinica* 18: 967–985.
- Cabilio, P. and Masaro, J. (1996). A simple test of symmetry about an unknown median. *The Canadian Journal of Statistics*, 24(3): 349–361. DOI: [10.2307/3315744](https://doi.org/10.2307/3315744)
- Lyubchich, V., Wang, X., Heyes, A., and Gel, Y. R. (2016). A distribution-free  $m$ -out-of- $n$  bootstrap approach to testing symmetry about an unknown median. *Computational Statistics and Data Analysis* 104: 1–9. DOI: [10.1016/j.csda.2016.05.004](https://doi.org/10.1016/j.csda.2016.05.004)
- Miao, W., Gel, Y. R., and Gastwirth, J. L. (2006). *A new test of symmetry about an unknown median*. In: A. Hsiung, C.-H. Zhang, and Z. Ying (Eds.) *Random Walk, Sequential Analysis and Related Topics — A Festschrift in Honor of Yuan-Shih Chow*. World Scientific Publisher, Singapore, pp. 199–214. DOI: [10.1142/9789812772558\\_0013](https://doi.org/10.1142/9789812772558_0013)
- Mira, A. (1999). Distribution-free test for symmetry based on Bonferroni's measure. *Journal of Applied Statistics*, 26(8): 959–972. DOI: [10.1080/02664769921963](https://doi.org/10.1080/02664769921963)
- Ruschendorf, L. (2001). *Wasserstein metric*. In: M. Hazewinkel (Ed.) *Encyclopedia of Mathematics*. Springer, Berlin.

**Examples**

```
data(zuni)
symmetry.test(zuni[, "Revenue"], boot = FALSE)

## Symmetry test by Miao, Gel, and Gastwirth (2006)
##
## data: zuni[, "Revenue"]
## Test statistic = 5.0321, p-value = 4.851e-07
## alternative hypothesis: the distribution is asymmetric.
```

---

zuni

*The Zuni data from the law case: Zuni Public School v. United States Department of Education*

---

### Description

Number of students and available revenue per pupil in each school district in New Mexico

### Usage

zuni

### Format

A multivariate time series with 89 observations on 4 variables: District, Revenue and Mem (number of students). The object is of class "mts".

### Details

The Zuni data come from a law case "The Zuni Public School District No. 89, Gallup-McKinley County Public School District No. 1, Petitioners v. United States Department of Education" concerning whether the revenue per pupil data satisfied a standard for "equal" expenditures per-pupil in a state. This classification determines whether most of the federal money given to the state under the law goes to the state or to the local school districts.

### Source

Gastwirth, J. L. (2006). *A Sixty Million Dollar Statistical Issue Arising in the Interpretation and Calculation of a Measure of Relative Disparity Mandated by Law: Zuni Public School District 89 v. U.S. Department of Education*. (working paper, Department of Statistics, George Washington University).

### Examples

```
data(zuni)
hist(zuni[, "Revenue"], br=40, col="blue", main="The Zuni Revenue")
```

# Index

- \*Topic **datasets**
  - bias, 3
  - blackhire, 4
  - data1963, 9
  - michigan, 24
  - popdata, 30
  - pot, 31
  - zuni, 43
- \*Topic **distribution**
  - bartels.test, 2
  - j.maad, 11
  - runs.test, 38
  - symmetry.test, 41
- \*Topic **dplot**
  - lorenz.curve, 19
- \*Topic **htest**
  - bartels.test, 2
  - brunner.munzel.test, 4
  - cd, 6
  - cmh.test, 7
  - gini.index, 10
  - laplace.test, 12
  - levene.test, 13
  - lnested.test, 16
  - ltrend.test, 21
  - mma.test, 25
  - neuhauser.hothorn.test, 26
  - nig.parameter, 29
  - rjb.test, 32
  - r1m.test, 33
  - robust.mmm.test, 35
  - runs.test, 38
  - sj.test, 40
  - symmetry.test, 41
- \*Topic **nonparametric**
  - brunner.munzel.test, 4
- \*Topic **robust**
  - rqq, 36
- \*Topic **ts**
  - sj.test, 40
- bartels.test, 2, 39
- bias, 3
- blackhire, 4
- brunner.munzel.test, 4
- cd, 6, 10, 12
- cmh.test, 7
- data1963, 9
- gini.index, 6, 10, 12, 20
- j.maad, 6, 10, 11
- laplace.test, 12
- levene.test, 13, 19, 23, 26, 28, 36
- lnested.test, 15, 16, 23, 26, 28, 36
- lorenz.curve, 10, 19
- ltrend.test, 15, 19, 21, 26, 28, 36
- michigan, 24
- mma.test, 15, 19, 23, 25, 28, 36
- neuhauser.hothorn.test, 15, 19, 23, 26, 26, 36
- nig.parameter, 29
- popdata, 30
- pot, 31
- rjb.test, 12, 32, 34, 38, 40
- r1m.test, 33
- robust.mmm.test, 15, 19, 23, 26, 28, 35
- rqq, 12, 33, 34, 36, 40
- runs.test, 3, 38
- sj.test, 12, 33, 34, 38, 40
- symmetry.test, 41
- zuni, 43