Package ‘ADGofTest’

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Type Package
Title Anderson-Darling GoF test
Version 0.3
Date 2011-12-28
Author Carlos J. Gil Bellosta
Maintainer Carlos J. Gil Bellosta <cgb@datanalytics.com>
Description Anderson-Darling GoF test with p-value calculation based on Marsaglia's 2004 paper "Evaluating the Anderson-Darling Distribution"
License GPL
LazyLoad yes
Repository CRAN
Date/Publication 2011-12-28 13:50:19
NeedsCompilation no

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ADGofTest-package Implementation of the Anderson-Darling goodness of fit test.

Description

Implementation of the Anderson-Darling goodness of fit test.

Details
Package: ADGofTest
Type: Package
Version: 0.1
Date: 2009-06-26
License: GPL
LazyLoad: yes

Author(s)

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References


ad.test

Anderson-Darling GoF test

Description

Implementation of the Anderson-Darling goodness of fit test.

Usage

ad.test(x, distr.fun, ...)

Arguments

x a random sample from a possibly unknown continuous distribution
distr.fun a named CDF, such as pnorm, punif, etc.
... extra parameters for the distribution function above, such as location and scale parameters, etc.

Details

If the distr.fun is provided, the function checks whether x is a iid sample from the distribution described by such CDF. Otherwise, whether they follow a uniform law.

Value

The output is an object of the class htest exactly like for the Kolmogorov-Smirnov test, ks.test. The statistic and p.value fields are the most relevant ones.
Author(s)
Carlos J. Gil Bellosta

References

Examples
set.seed( 123 )
x <- runif( 100 )

ad.test( x )$p.value

ad.test( x, pnorm, 0, 1 )$p.value

replicate( ad.test( rnorm( 100 ), pnorm )$p.value, 100 )
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